



Interest Rates Daily MTM Report

Daily summary for: 20/03/2012

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ANY D On 20/04/2012 Any day expiry | | | 7.65080 | 7.57740 | | 14.89 | 0.00 | 0 | 0 |
| Total ANY DAY EXPIRY CAAW \$ Future | | | | | | | 0.00 | 0 | 0 |
| ANY D On 20/04/2012 Any day expiry | 8.10 | Call | | 25.00000 | 31,000 | 18.44 | 0.00 | 0 | 0 |
| ANY D On 20/04/2012 Any day expiry | 8.10 | Put | | 548.00000 | 480,000 | 18.44 | 0.00 | 0 | 0 |
| ANY D On 20/04/2012 Any day expiry | 8.15 | Call | | 21.00000 | 27,000 | 18.89 | 0.00 | 0 | 0 |
| ANY D On 20/04/2012 Any day expiry | 8.15 | Put | | 594.00000 | 526,000 | 18.89 | 0.00 | 0 | 0 |
| ANY D On 20/04/2012 Any day expiry | 8.05 | Call | | 29.00000 | 36,000 | 17.98 | 0.00 | 0 | 0 |
| ANY D On 20/04/2012 Any day expiry | 8.05 | Put | | 502.00000 | 435,000 | 17.98 | 0.00 | 0 | 0 |
| Total ANY DAY EXPIRY CAAW \$ Option | | | | | | | 0.00 | 0 | 0 |
| Total For ANY DAY EXPIRY | | | | | | | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | | | 7.62660 | 7.55320 | | 14.68 | 0.00 | 0 | 0 |
| Total ANY DAY EXPIRY DAAA \$ Future | | | | | | | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | 7.90 | Call | | 8.00000 | 12,000 | 18.50 | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | 7.90 | Put | | 355.00000 | 285,000 | 18.50 | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | 7.95 | Call | | 5.00000 | 9,000 | 19.14 | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | 7.95 | Put | | 402.00000 | 332,000 | 19.14 | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | 7.85 | Call | | 11.00000 | 17,000 | 17.86 | 0.00 | 0 | 0 |
| ANY D On 29/03/2012 Any day expiry | 7.85 | Put | | 308.00000 | 240,000 | 17.86 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total ANY DAY EXPIRY DAAA \$ Option | | | | | | | 0.00 | 0 | 0 |
| Total For ANY DAY EXPIRY | | | | | | | 0.00 | 0 | 0 |
| Total for Any day expiry | | | | | | | 0.00 | 0 | 0 |
| CF CA On 30/03/2012 Can-Do Future | | | 0.04430 | 0.00470 | | | 0.00 | 0 | 0 |
| Total CF CANDO CAAN Future | | | | | | | 0.00 | 0 | 0 |
| Total For CF CANDO CAAN | | | | | | | 0.00 | 0 | 0 |
| CF CA On 30/03/2012 Can-Do Future | | | 0.06720 | 0.22130 | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO Future | | | | | | | 0.00 | 0 | 100,000 |
| Total For CF CANDO CAAO | | | | | | | 0.00 | 0 | 100,000 |
| CF CA On 30/03/2012 Can-Do Future | | | 0.08490 | 0.00760 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAX Future | | | | | | | 0.00 | 0 | 12,500 |
| Total For CF CANDO CAAX | | | | | | | 0.00 | 0 | 12,500 |
| CF CA On 30/04/2012 Can-Do Future | | | 0.14060 | 0.03650 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY Future | | | | | | | 0.00 | 0 | 12,500 |
| Total For CF CANDO CAAY | | | | | | | 0.00 | 0 | 12,500 |
| CF CA On 18/06/2012 Can-Do Future | | | 0.17630 | 0.07320 | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ Future | | | | | | | 0.00 | 0 | 5,670 |
| Total For CF CANDO CAAZ | | | | | | | 0.00 | 0 | 5,670 |
| CF CA On 18/06/2012 Can-Do Future | | | 0.09540 | 0.10200 | | | 0.00 | 0 | 8,000 |
| Total CF CANDO CABA Future | | | | | | | 0.00 | 0 | 8,000 |
| Total For CF CANDO CABA | | | | | | | 0.00 | 0 | 8,000 |
| CF CA On 18/06/2012 Can-Do Future | | | 0.10500 | 0.10300 | | | 0.00 | 0 | 8,000 |
| Total CF CANDO CABB Future | | | | | | | 0.00 | 0 | 8,000 |
| Total For CF CANDO CABB | | | | | | | 0.00 | 0 | 8,000 |
| CF CA On 18/06/2012 Can-Do Future | | | 0.08970 | 0.00000 | | | 0.00 | 0 | 16,000 |
| Total CF CANDO CABC Future | | | | | | | 0.00 | 0 | 16,000 |
| Total For CF CANDO CABC | | | | | | | 0.00 | 0 | 16,000 |
| CF CA On 18/06/2012 Can-Do Future | | | 0.04690 | 0.03910 | | | 0.00 | 0 | 16,000 |
| Total CF CANDO CABD Future | | | | | | | 0.00 | 0 | 16,000 |
| Total For CF CANDO CABD | | | | | | | 0.00 | 0 | 16,000 |
| Total for Can-Do Future | | | | | | | 0.00 | 0 | 178,670 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | 0.00 | 0 | 0 |
| R157/F On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157/R201 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R157/R201 | | | | | | | 0.00 | 0 | 0 |
| R157/F On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157/R206 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R157/R206 | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | 0.00 | 0 | 0 |
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R157 | | | | | | | 0.00 | 0 | 0 |
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | 0.00 | 0 | 0 |
| R189 On 01/04/2013 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R189 | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | 0.00 | 0 | 0 |
| R201 On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | 0.00 | 0 | 0 |
| R201/F On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R201/R206 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R201/R206 | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | 0.00 | 0 | 0 |
| R203/F On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R203/R157 | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | 0.00 | 0 | 0 |
| R204/F On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R157 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204/F On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | 0.00 | 0 | 0 |
| R206 On 15/01/2014 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | 0.00 | 0 | 0 |
| R207/F On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R157 | | | | | | | 0.00 | 0 | 0 |
| R207/F On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | 0.00 | 0 | 0 |
| R208/F On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R157 | | | | | | | 0.00 | 0 | 0 |
| R208/F On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | 0.00 | 0 | 0 |
| R208/F On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R157 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | 0.00 | 0 | 0 |
| R213/F On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R214/F On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | | | 6.98500 | 6.88900 | | 3.17 | 0.00 | 0 | 11,534 |
| R157 On 02/08/2012 Bond Future | | | 7.08800 | 6.98200 | | 3.64 | 0.00 | 0 | 0 |
| R157 On 01/11/2012 Bond Future | | | 7.17500 | 7.05700 | | 3.54 | 0.00 | 0 | 0 |
| R157 On 07/02/2013 Bond Future | | | 7.26200 | 7.13200 | | 3.13 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 11,534 |
| R157 On 03/05/2012 Bond Future | 8.25 | Call | | 4,392.00000 | 4,076,000 | 3.44 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 8.25 | Put | | 1.00000 | 1,000 | 3.44 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 8.30 | Call | | 4,549.00000 | 4,233,000 | 3.44 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 8.30 | Put | | 0.00000 | 1,000 | 3.44 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 8.20 | Call | | 4,234.00000 | 3,918,000 | 3.44 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 8.20 | Put | | 0.00000 | 1,000 | 3.44 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 6.25 | Put | | 2,165.00000 | 2,467,000 | 3.07 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 6.25 | Call | | 30.00000 | 15,000 | 3.07 | 0.00 | 0 | 1,500 |
| R157 On 03/05/2012 Bond Future | 6.50 | Call | | 119.00000 | 71,000 | 3.12 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 6.50 | Put | | 1,413.00000 | 1,682,000 | 3.12 | 0.00 | 0 | 1,500 |
| R157 On 03/05/2012 Bond Future | 6.75 | Call | | 341.00000 | 233,000 | 3.17 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | 6.75 | Put | | 801.00000 | 1,010,000 | 3.17 | 0.00 | 0 | 1,500 |
| R157 On 02/08/2012 Bond Future | 8.00 | Call | | 3,275.00000 | 3,000,000 | 3.90 | 0.00 | 0 | 0 |
| R157 On 02/08/2012 Bond Future | 8.00 | Put | | 216.00000 | 265,000 | 3.90 | 0.00 | 0 | 0 |
| R157 On 02/08/2012 Bond Future | 8.05 | Call | | 3,402.00000 | 3,123,000 | 3.90 | 0.00 | 0 | 0 |
| R157 On 02/08/2012 Bond Future | 8.05 | Put | | 196.00000 | 240,000 | 3.90 | 0.00 | 0 | 0 |
| R157 On 02/08/2012 Bond Future | 7.95 | Call | | 3,150.00000 | 2,879,000 | 3.90 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Put | | 239.00000 | 292,000 | 3.90 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Call | | 1,262.00000 | 1,105,000 | 3.60 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Put | | 1,422.00000 | 1,596,000 | 3.60 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Call | | 1,334.00000 | 1,171,000 | 3.61 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Put | | 1,354.00000 | 1,521,000 | 3.61 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Call | | 1,192.00000 | 1,040,000 | 3.59 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Put | | 1,493.00000 | 1,672,000 | 3.59 | 0.00 | 0 | 0 |
| R157 | On | 07/02/2013 | Bond Future | 6.75 | Call | | 980.00000 | 853,000 | 3.11 | 0.00 | 0 | 0 |
| R157 | On | 07/02/2013 | Bond Future | 6.75 | Put | | 1,956.00000 | 2,159,000 | 3.11 | 0.00 | 0 | 0 |
| R157 | On | 07/02/2013 | Bond Future | 6.80 | Call | | 1,032.00000 | 901,000 | 3.11 | 0.00 | 0 | 0 |
| R157 | On | 07/02/2013 | Bond Future | 6.80 | Put | | 1,880.00000 | 2,078,000 | 3.11 | 0.00 | 0 | 0 |
| R157 | On | 07/02/2013 | Bond Future | 6.70 | Call | | 929.00000 | 806,000 | 3.10 | 0.00 | 0 | 0 |
| R157 | On | 07/02/2013 | Bond Future | 6.70 | Put | | 2,034.00000 | 2,240,000 | 3.10 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 4,500 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 16,034 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.57400 | 8.46500 | | 11.66 | 0.00 | 0 | 29,388 |
| R186 | On | 02/08/2012 | Bond Future | | | 8.65900 | 8.54600 | | 15.19 | 1,163,003.90 | 10 | 430 |
| R186 | On | 01/11/2012 | Bond Future | | | 8.73500 | 8.61800 | | 14.73 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | | | 8.81200 | 8.69100 | | 14.83 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 1,163,003.90 | 10 | 29,818 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 5,302.00000 | 4,474,000 | 12.35 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 479.00000 | 658,000 | 12.35 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 5,670.00000 | 4,820,000 | 12.40 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 412.00000 | 568,000 | 12.40 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 4,942.00000 | 4,137,000 | 12.30 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 558.00000 | 759,000 | 12.30 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| R186 | On | 03/05/2012 | Bond Future | 7.90 | Put | | 5,769.00000 | 6,645,000 | 11.44 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 7.90 | Call | | 345.00000 | 215,000 | 11.44 | 0.00 | 0 | 2,250 |
| R186 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 3,484.00000 | 4,191,000 | 11.63 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 984.00000 | 684,000 | 11.63 | 0.00 | 0 | 750 |
| R186 | On | 03/05/2012 | Bond Future | 8.50 | Call | | 2,176.00000 | 1,657,000 | 11.89 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.50 | Put | | 1,851.00000 | 2,339,000 | 11.89 | 0.00 | 0 | 750 |
| R186 | On | 03/05/2012 | Bond Future | 8.85 | Call | | 4,248.00000 | 3,494,000 | 12.21 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.85 | Put | | 748.00000 | 1,001,000 | 12.21 | 0.00 | 0 | 2,250 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,353.00000 | 4,757,000 | 15.43 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 3,515.00000 | 3,942,000 | 15.43 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,612.00000 | 5,000,000 | 15.48 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 3,330.00000 | 3,741,000 | 15.48 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,098.00000 | 4,518,000 | 15.38 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 3,707.00000 | 4,150,000 | 15.38 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.25 | Put | | 5,862.00000 | 6,462,000 | 15.07 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.25 | Call | | 3,119.00000 | 2,695,000 | 15.07 | 458,150.00 | 170 | 8,750 |
| R186 | On | 02/08/2012 | Bond Future | 8.66 | Call | | 4,899.00000 | 4,332,000 | 15.34 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.66 | Put | | 3,867.00000 | 4,323,000 | 15.34 | 0.00 | 0 | 276 |
| R186 | On | 02/08/2012 | Bond Future | 7.66 | Put | | 9,871.00000 | 10,659,000 | 14.78 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 7.66 | Call | | 1,376.00000 | 1,141,000 | 14.78 | 0.00 | 0 | 276 |
| R186 | On | 02/08/2012 | Bond Future | 7.76 | Put | | 9,098.00000 | 9,859,000 | 14.83 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 7.76 | Call | | 1,606.00000 | 1,343,000 | 14.83 | 0.00 | 0 | 43 |
| R186 | On | 02/08/2012 | Bond Future | 8.76 | Call | | 5,404.00000 | 4,805,000 | 15.44 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.76 | Put | | 3,477.00000 | 3,901,000 | 15.44 | 0.00 | 0 | 43 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Call | | 6,171.00000 | 5,595,000 | 14.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Put | | 4,999.00000 | 5,463,000 | 14.93 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Call | | 6,413.00000 | 5,823,000 | 14.97 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Put | | 4,801.00000 | 5,251,000 | 14.97 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Call | | 5,934.00000 | 5,371,000 | 14.89 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Put | | 5,204.00000 | 5,681,000 | 14.89 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | 8.50 | Call | | 5,701.00000 | 5,192,000 | 14.83 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | 8.50 | Put | | 7,395.00000 | 7,941,000 | 14.83 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | 8.55 | Call | | 5,914.00000 | 5,393,000 | 14.87 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | 8.55 | Put | | 7,161.00000 | 7,695,000 | 14.87 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | 8.45 | Call | | 5,500.00000 | 5,003,000 | 14.81 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2013 | Bond Future | 8.45 | Put | | 7,643.00000 | 8,201,000 | 14.81 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 458,150.00 | 170 | 15,388 |
| Total For R186 | | | | | | | | | | 1,621,153.90 | 180 | 45,206 |
| R189 | On | 03/05/2012 | Bond Future | | | 215.84629 | 215.70342 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R189 | On | 03/05/2012 | Bond Future | 215.00 | Call | | 703.00000 | 846,000 | | 0.00 | 0 | 0 |
| R189 | On | 03/05/2012 | Bond Future | 215.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 03/05/2012 | Bond Future | 215.05 | Call | | 653.00000 | 796,000 | | 0.00 | 0 | 0 |
| R189 | On | 03/05/2012 | Bond Future | 215.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 03/05/2012 | Bond Future | 214.95 | Call | | 753.00000 | 896,000 | | 0.00 | 0 | 0 |
| R189 | On | 03/05/2012 | Bond Future | 214.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R189 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R189 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2012 | Bond Future | | | 254.08130 | 254.11212 | | | 0.00 | 0 | 999 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 999 |
| R197 | On | 03/05/2012 | Bond Future | 251.00 | Call | | 3,112.00000 | 3,081,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2012 | Bond Future | 251.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R197 | On | 03/05/2012 | Bond Future | 251.05 | Call | | 3,062.00000 | 3,031,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2012 | Bond Future | 251.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2012 | Bond Future | 250.95 | Call | | 3,162.00000 | 3,131,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2012 | Bond Future | 250.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 999 |
| R201 | On | 03/05/2012 | Bond Future | | | 6.32500 | 6.23800 | | 2.31 | 0.00 | 0 | 1,658 |
| R201 | On | 02/08/2012 | Bond Future | | | 6.37700 | 6.27800 | | 2.75 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | | | 6.38900 | 6.27700 | | 2.50 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | | | 6.36900 | 6.24100 | | 2.22 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 1,658 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 3,659.00000 | 3,444,000 | 2.53 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 0.00000 | 0,000 | 2.53 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 3,777.00000 | 3,562,000 | 2.53 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 0.00000 | 0,000 | 2.53 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 3,540.00000 | 3,325,000 | 2.53 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 0.00000 | 0,000 | 2.53 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Call | | 2,769.00000 | 2,564,000 | 2.97 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Put | | 68.00000 | 85,000 | 2.97 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Call | | 2,869.00000 | 2,663,000 | 2.97 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Put | | 59.00000 | 75,000 | 2.97 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Call | | 2,669.00000 | 2,467,000 | 2.97 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Put | | 76.00000 | 97,000 | 2.97 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Call | | 1,119.00000 | 989,000 | 2.58 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Put | | 669.00000 | 766,000 | 2.58 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Call | | 1,180.00000 | 1,047,000 | 2.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Put | | 630.00000 | 723,000 | 2.59 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Call | | 1,059.00000 | 934,000 | 2.57 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Put | | 710.00000 | 811,000 | 2.57 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | 6.25 | Call | | 906.00000 | 794,000 | 2.26 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | 6.25 | Put | | 890.00000 | 1,005,000 | 2.26 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | 6.30 | Call | | 954.00000 | 839,000 | 2.27 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | 6.30 | Put | | 849.00000 | 961,000 | 2.27 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | 6.20 | Call | | 859.00000 | 751,000 | 2.25 | 0.00 | 0 | 0 |
| R201 | On | 07/02/2013 | Bond Future | 6.20 | Put | | 932.00000 | 1,051,000 | 2.25 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 1,658 |
| R202 | On | 03/05/2012 | Bond Future | | | 188.63388 | 188.65300 | | | 0.00 | 0 | 36,952 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 36,952 |
| R202 | On | 03/05/2012 | Bond Future | 190.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2012 | Bond Future | 190.00 | Put | | 1,347.00000 | 1,366,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2012 | Bond Future | 190.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2012 | Bond Future | 190.05 | Put | | 1,397.00000 | 1,416,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2012 | Bond Future | 189.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2012 | Bond Future | 189.95 | Put | | 1,297.00000 | 1,316,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 36,952 |
| R203 | On | 03/05/2012 | Bond Future | | | 7.55500 | 7.46100 | | 5.54 | 0.00 | 0 | 3,524 |
| R203 | On | 02/08/2012 | Bond Future | | | 7.65300 | 7.55300 | | 6.78 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | | | 7.74100 | 7.63400 | | 6.66 | 0.00 | 0 | 0 |
| R203 | On | 07/02/2013 | Bond Future | | | 7.83200 | 7.71800 | | 6.16 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 3,524 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,538.00000 | 5,124,000 | 6.01 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 4.00000 | 6,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,744.00000 | 5,329,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 2.00000 | 4,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,331.00000 | 4,918,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 4.00000 | 8,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 7.00 | Put | | 2,233.00000 | 2,591,000 | 5.46 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 7.00 | Call | | 161.00000 | 102,000 | 5.46 | 0.00 | 0 | 4,200 |
| R203 | On | 03/05/2012 | Bond Future | 7.15 | Put | | 1,692.00000 | 2,011,000 | 5.51 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 7.15 | Call | | 299.00000 | 202,000 | 5.51 | 0.00 | 0 | 1,400 |
| R203 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 802.00000 | 604,000 | 5.64 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 851.00000 | 1,069,000 | 5.64 | 0.00 | 0 | 1,400 |
| R203 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 1,791.00000 | 1,478,000 | 5.79 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 299.00000 | 402,000 | 5.79 | 0.00 | 0 | 4,200 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,430.00000 | 4,087,000 | 7.23 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 502.00000 | 583,000 | 7.23 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,592.00000 | 4,244,000 | 7.23 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 462.00000 | 537,000 | 7.23 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,269.00000 | 3,932,000 | 7.23 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 544.00000 | 630,000 | 7.23 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Call | | 2,438.00000 | 2,204,000 | 6.75 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Put | | 1,969.00000 | 2,168,000 | 6.75 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Call | | 2,551.00000 | 2,311,000 | 6.77 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Put | | 1,880.00000 | 2,073,000 | 6.77 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Call | | 2,328.00000 | 2,101,000 | 6.73 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Put | | 2,061.00000 | 2,267,000 | 6.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 07/02/2013 | Bond Future | 6.50 | Call | | 737.00000 | 643,000 | 5.97 | 0.00 | 0 | 0 |
| R203 | On | 07/02/2013 | Bond Future | 6.50 | Put | | 5,561.00000 | 5,905,000 | 5.97 | 0.00 | 0 | 0 |
| R203 | On | 07/02/2013 | Bond Future | 6.55 | Call | | 783.00000 | 683,000 | 5.98 | 0.00 | 0 | 0 |
| R203 | On | 07/02/2013 | Bond Future | 6.55 | Put | | 5,403.00000 | 5,741,000 | 5.98 | 0.00 | 0 | 0 |
| R203 | On | 07/02/2013 | Bond Future | 6.45 | Call | | 697.00000 | 606,000 | 5.97 | 0.00 | 0 | 0 |
| R203 | On | 07/02/2013 | Bond Future | 6.45 | Put | | 5,725.00000 | 6,072,000 | 5.97 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 11,200 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 14,724 |
| R204 | On | 03/05/2012 | Bond Future | | | 7.85600 | 7.76200 | | 6.76 | 0.00 | 0 | 3,396 |
| R204 | On | 02/08/2012 | Bond Future | | | 7.95500 | 7.85600 | | 8.66 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | | | 8.04200 | 7.93700 | | 8.27 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | | | 8.13000 | 8.02000 | | 8.13 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 3,396 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,956.00000 | 4,489,000 | 7.34 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 31.00000 | 46,000 | 7.34 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,190.00000 | 4,720,000 | 7.34 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 24.00000 | 35,000 | 7.34 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,722.00000 | 4,258,000 | 7.34 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 39.00000 | 57,000 | 7.34 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 7.00 | Put | | 4,066.00000 | 4,526,000 | 6.57 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 7.00 | Call | | 52.00000 | 30,000 | 6.57 | 0.00 | 0 | 550 |
| R204 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 979.00000 | 747,000 | 6.91 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 1,041.00000 | 1,291,000 | 6.91 | 0.00 | 0 | 550 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,125.00000 | 3,771,000 | 9.08 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 991.00000 | 1,127,000 | 9.08 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,300.00000 | 3,939,000 | 9.11 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 928.00000 | 1,057,000 | 9.11 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 3,952.00000 | 3,605,000 | 9.05 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,057.00000 | 1,200,000 | 9.05 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Call | | 2,872.00000 | 2,608,000 | 8.38 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Put | | 2,571.00000 | 2,808,000 | 8.38 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Call | | 3,002.00000 | 2,730,000 | 8.40 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Put | | 2,463.00000 | 2,692,000 | 8.40 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Call | | 2,746.00000 | 2,489,000 | 8.36 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Put | | 2,684.00000 | 2,928,000 | 8.36 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | 8.00 | Call | | 3,093.00000 | 2,837,000 | 8.25 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | 8.00 | Put | | 3,185.00000 | 3,433,000 | 8.25 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | 8.05 | Call | | 3,214.00000 | 2,952,000 | 8.27 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | 8.05 | Put | | 3,076.00000 | 3,319,000 | 8.27 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | 7.95 | Call | | 2,975.00000 | 2,725,000 | 8.23 | 0.00 | 0 | 0 |
| R204 | On | 07/02/2013 | Bond Future | 7.95 | Put | | 3,298.00000 | 3,552,000 | 8.23 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 1,100 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 4,496 |
| R206 | On | 03/05/2012 | Bond Future | | | 6.13500 | 6.07300 | | 1.44 | 0.00 | 0 | 890 |
| R206 | On | 02/08/2012 | Bond Future | | | 6.18400 | 6.10900 | | 1.65 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | | | 6.15600 | 6.06300 | | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | | | 6.03900 | 5.92200 | | 1.09 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 890 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 2,259.00000 | 2,159,000 | 1.59 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 0.00000 | 0,000 | 1.59 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 2,337.00000 | 2,237,000 | 1.59 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 1.00000 | 0,000 | 1.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 2,181.00000 | 2,081,000 | 1.59 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 0.00000 | 0,000 | 1.59 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Call | | 1,591.00000 | 1,496,000 | 1.77 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Put | | 39.00000 | 47,000 | 1.77 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Call | | 1,654.00000 | 1,558,000 | 1.77 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Put | | 34.00000 | 41,000 | 1.77 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Call | | 1,530.00000 | 1,436,000 | 1.77 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Put | | 45.00000 | 54,000 | 1.77 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Call | | 416.00000 | 366,000 | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Put | | 488.00000 | 545,000 | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Call | | 445.00000 | 393,000 | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Put | | 460.00000 | 515,000 | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Call | | 389.00000 | 341,000 | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Put | | 519.00000 | 577,000 | 1.38 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | 6.00 | Call | | 462.00000 | 408,000 | 1.11 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | 6.00 | Put | | 392.00000 | 443,000 | 1.11 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | 6.05 | Call | | 487.00000 | 431,000 | 1.11 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | 6.05 | Put | | 372.00000 | 421,000 | 1.11 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | 5.95 | Call | | 437.00000 | 385,000 | 1.11 | 0.00 | 0 | 0 |
| R206 | On | 07/02/2013 | Bond Future | 5.95 | Put | | 412.00000 | 465,000 | 1.11 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 890 |
| R207 | On | 03/05/2012 | Bond Future | | | 8.05000 | 7.96100 | | 7.99 | 382,432,242.01 | 3,913 | 22,324 |
| R207 | On | 02/08/2012 | Bond Future | | | 8.14600 | 8.05300 | | 10.20 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | | | 8.22800 | 8.13100 | | 9.76 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R207 | On | 07/02/2013 | Bond Future | | | 8.31300 | 8.21100 | | 9.68 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 382,432,242.01 | 3,913 | 22,324 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,334.00000 | 3,879,000 | 8.65 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 95.00000 | 130,000 | 8.65 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 4,577.00000 | 4,116,000 | 8.65 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 77.00000 | 107,000 | 8.65 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,092.00000 | 3,644,000 | 8.62 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 114.00000 | 157,000 | 8.62 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 3,085.00000 | 3,506,000 | 7.85 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 209.00000 | 139,000 | 7.85 | 0.00 | 0 | 2,400 |
| R207 | On | 03/05/2012 | Bond Future | 7.65 | Put | | 2,182.00000 | 2,546,000 | 7.94 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 7.65 | Call | | 444.00000 | 318,000 | 7.94 | 0.00 | 0 | 800 |
| R207 | On | 03/05/2012 | Bond Future | 8.00 | Call | | 1,231.00000 | 973,000 | 8.15 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.00 | Put | | 1,016.00000 | 1,248,000 | 8.15 | 0.00 | 0 | 800 |
| R207 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 2,295.00000 | 1,932,000 | 8.35 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 444.00000 | 572,000 | 8.35 | 0.00 | 0 | 2,400 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,693.00000 | 4,327,000 | 10.68 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 1,045.00000 | 1,176,000 | 10.68 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 4,883.00000 | 4,510,000 | 10.71 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 980.00000 | 1,104,000 | 10.71 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,506.00000 | 4,147,000 | 10.65 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 1,114.00000 | 1,252,000 | 10.65 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,345.00000 | 3,069,000 | 9.90 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 2,728.00000 | 2,955,000 | 9.90 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,489.00000 | 3,206,000 | 9.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 2,614.00000 | 2,834,000 | 9.93 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,205.00000 | 2,936,000 | 9.87 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 2,847.00000 | 3,081,000 | 9.87 | 0.00 | 0 | 0 |
| R207 | On | 07/02/2013 | Bond Future | 8.25 | Call | | 3,626.00000 | 3,357,000 | 9.82 | 0.00 | 0 | 0 |
| R207 | On | 07/02/2013 | Bond Future | 8.25 | Put | | 3,430.00000 | 3,673,000 | 9.82 | 0.00 | 0 | 0 |
| R207 | On | 07/02/2013 | Bond Future | 8.30 | Call | | 3,760.00000 | 3,485,000 | 9.85 | 0.00 | 0 | 0 |
| R207 | On | 07/02/2013 | Bond Future | 8.30 | Put | | 3,313.00000 | 3,550,000 | 9.85 | 0.00 | 0 | 0 |
| R207 | On | 07/02/2013 | Bond Future | 8.20 | Call | | 3,494.00000 | 3,231,000 | 9.79 | 0.00 | 0 | 0 |
| R207 | On | 07/02/2013 | Bond Future | 8.20 | Put | | 3,549.00000 | 3,799,000 | 9.79 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 6,400 |
| Total For R207 | | | | | | | | | | 382,432,242.01 | 3,913 | 28,724 |
| R208 | On | 03/05/2012 | Bond Future | | | 8.09900 | 8.00500 | | 9.18 | 341,335,619.00 | 3,700 | 9,510 |
| R208 | On | 02/08/2012 | Bond Future | | | 8.18500 | 8.08700 | | 11.37 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | | | 8.26200 | 8.16000 | | 11.34 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | | | 8.34000 | 8.23300 | | 10.87 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 341,335,619.00 | 3,700 | 9,510 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 5,742.00000 | 5,202,000 | 9.94 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 43.00000 | 62,000 | 9.94 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,007.00000 | 5,464,000 | 9.94 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 34.00000 | 49,000 | 9.94 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 5,477.00000 | 4,942,000 | 9.94 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 54.00000 | 77,000 | 9.94 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 3,312.00000 | 3,788,000 | 9.05 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 238.00000 | 156,000 | 9.05 | 0.00 | 0 | 3,000 |
| R208 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 2,340.00000 | 2,752,000 | 9.15 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 499.00000 | 352,000 | 9.15 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R208 | On | 03/05/2012 | Bond Future | 8.05 | Call | | 1,360.00000 | 1,064,000 | 9.41 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.05 | Put | | 1,092.00000 | 1,354,000 | 9.41 | 0.00 | 0 | 1,000 |
| R208 | On | 03/05/2012 | Bond Future | 8.35 | Call | | 2,508.00000 | 2,095,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.35 | Put | | 480.00000 | 625,000 | 9.64 | 0.00 | 0 | 3,000 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,964.00000 | 4,552,000 | 11.92 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 1,208.00000 | 1,364,000 | 11.92 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,166.00000 | 4,746,000 | 11.96 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 1,135.00000 | 1,283,000 | 11.96 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,766.00000 | 4,362,000 | 11.88 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 1,287.00000 | 1,450,000 | 11.88 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,584.00000 | 3,272,000 | 11.49 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 3,075.00000 | 3,340,000 | 11.49 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,737.00000 | 3,418,000 | 11.52 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 2,947.00000 | 3,204,000 | 11.52 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,434.00000 | 3,130,000 | 11.46 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 3,207.00000 | 3,480,000 | 11.46 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | 8.00 | Call | | 3,250.00000 | 2,976,000 | 10.87 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | 8.00 | Put | | 4,548.00000 | 4,862,000 | 10.87 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | 8.05 | Call | | 3,382.00000 | 3,102,000 | 10.90 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | 8.05 | Put | | 4,399.00000 | 4,708,000 | 10.90 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | 7.95 | Call | | 3,126.00000 | 2,859,000 | 10.85 | 0.00 | 0 | 0 |
| R208 | On | 07/02/2013 | Bond Future | 7.95 | Put | | 4,705.00000 | 5,027,000 | 10.85 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 8,000 |
| Total For R208 | | | | | | | | | | 341,335,619.00 | 3,700 | 17,510 |
| R209 | On | 03/05/2012 | Bond Future | | | 9.00200 | 8.89800 | | 16.68 | 0.00 | 0 | 2,933 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 02/08/2012 | Bond Future | | | 9.07600 | 8.96900 | | 20.98 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | | | 9.14400 | 9.03400 | | 21.35 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2013 | Bond Future | | | 9.21300 | 9.10000 | | 20.76 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 2,933 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 2,187.00000 | 1,730,000 | 17.00 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 1,402.00000 | 1,745,000 | 17.00 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 2,412.00000 | 1,928,000 | 17.06 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 1,247.00000 | 1,563,000 | 17.06 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 1,973.00000 | 1,544,000 | 16.94 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,571.00000 | 1,942,000 | 16.94 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,063.00000 | 4,566,000 | 21.60 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 2,961.00000 | 3,276,000 | 21.60 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 5,280.00000 | 4,771,000 | 21.66 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 2,814.00000 | 3,117,000 | 21.66 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 4,849.00000 | 4,364,000 | 21.54 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 3,114.00000 | 3,441,000 | 21.54 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 4,826.00000 | 4,393,000 | 21.35 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 5,084.00000 | 5,475,000 | 21.35 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,014.00000 | 4,571,000 | 21.40 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 4,893.00000 | 5,275,000 | 21.40 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 4,647.00000 | 4,224,000 | 21.32 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 5,287.00000 | 5,688,000 | 21.32 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2013 | Bond Future | 9.00 | Call | | 5,511.00000 | 5,078,000 | 20.76 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2013 | Bond Future | 9.00 | Put | | 6,264.00000 | 6,667,000 | 20.76 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2013 | Bond Future | 9.05 | Call | | 5,694.00000 | 5,253,000 | 20.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 07/02/2013 | Bond Future | 9.05 | Put | | 6,069.00000 | 6,464,000 | 20.81 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2013 | Bond Future | 8.95 | Call | | 5,337.00000 | 4,912,000 | 20.73 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2013 | Bond Future | 8.95 | Put | | 6,471.00000 | 6,883,000 | 20.73 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 2,933 |
| R210 | On | 03/05/2012 | Bond Future | | | 140.39842 | 140.41284 | | | 0.00 | 0 | 820 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 820 |
| R210 | On | 03/05/2012 | Bond Future | 139.00 | Call | | 1,413.00000 | 1,398,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2012 | Bond Future | 139.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2012 | Bond Future | 139.05 | Call | | 1,363.00000 | 1,348,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2012 | Bond Future | 139.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2012 | Bond Future | 138.95 | Call | | 1,463.00000 | 1,448,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2012 | Bond Future | 138.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 820 |
| R211 | On | 03/05/2012 | Bond Future | | | 118.51705 | 118.54382 | | | 0.00 | 0 | 480 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 480 |
| R211 | On | 03/05/2012 | Bond Future | 118.20 | Call | | 344.00000 | 317,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/05/2012 | Bond Future | 118.20 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/05/2012 | Bond Future | 118.25 | Call | | 294.00000 | 267,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/05/2012 | Bond Future | 118.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/05/2012 | Bond Future | 118.15 | Call | | 394.00000 | 367,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/05/2012 | Bond Future | 118.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 480 |
| R212 | On | 03/05/2012 | Bond Future | | | 115.92384 | 115.93772 | | | 0.00 | 0 | 2,752 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,752 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| R212 | On | 03/05/2012 | Bond Future | 115.30 | Call | | 638.00000 | 624,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2012 | Bond Future | 115.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2012 | Bond Future | 115.35 | Call | | 588.00000 | 574,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2012 | Bond Future | 115.35 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2012 | Bond Future | 115.25 | Call | | 688.00000 | 674,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2012 | Bond Future | 115.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 2,752 |
| R213 | On | 03/05/2012 | Bond Future | | | 8.91400 | 8.80500 | | 14.87 | 53,422,467.24 | 636 | 4,359 |
| R213 | On | 02/08/2012 | Bond Future | | | 8.99100 | 8.87800 | | 18.66 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | | | 9.06300 | 8.94800 | | 18.94 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | | | 9.13900 | 9.02000 | | 18.36 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 53,422,467.24 | 636 | 4,359 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 4,017.00000 | 3,348,000 | 15.44 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 578.00000 | 771,000 | 15.44 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 4,313.00000 | 3,623,000 | 15.50 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 500.00000 | 673,000 | 15.50 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 3,728.00000 | 3,080,000 | 15.38 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 664.00000 | 879,000 | 15.38 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,547.00000 | 4,988,000 | 19.22 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 2,698.00000 | 3,020,000 | 19.22 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 5,780.00000 | 5,208,000 | 19.27 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 2,559.00000 | 2,868,000 | 19.27 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,318.00000 | 4,771,000 | 19.16 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 2,843.00000 | 3,177,000 | 19.16 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,251.00000 | 4,772,000 | 19.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 4,849.00000 | 5,255,000 | 19.19 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,451.00000 | 4,962,000 | 19.24 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 4,666.00000 | 5,061,000 | 19.24 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,054.00000 | 4,586,000 | 19.14 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 5,038.00000 | 5,455,000 | 19.14 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | 9.00 | Call | | 5,821.00000 | 5,344,000 | 18.36 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | 9.00 | Put | | 5,974.00000 | 6,399,000 | 18.36 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | 9.05 | Call | | 6,013.00000 | 5,528,000 | 18.41 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | 9.05 | Put | | 5,784.00000 | 6,201,000 | 18.41 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | 8.95 | Call | | 5,637.00000 | 5,170,000 | 18.33 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2013 | Bond Future | 8.95 | Put | | 6,174.00000 | 6,609,000 | 18.33 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 53,422,467.24 | 636 | 4,359 |
| R214 | On | 03/05/2012 | Bond Future | | | 9.03600 | 8.94200 | | | 0.00 | 0 | 1,500 |
| R214 | On | 02/08/2012 | Bond Future | | | 9.10700 | 9.01000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 1,500 |
| R214 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,163.00000 | 1,916,000 | | 0.00 | 0 | 0 |
| R214 | On | 03/05/2012 | Bond Future | 8.81 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 03/05/2012 | Bond Future | 8.81 | Put | | 1,080.00000 | 1,833,000 | | 0.00 | 0 | 0 |
| R214 | On | 03/05/2012 | Bond Future | 8.79 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 03/05/2012 | Bond Future | 8.79 | Put | | 1,246.00000 | 1,999,000 | | 0.00 | 0 | 0 |
| R214 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 1,708.00000 | 2,474,000 | | 0.00 | 0 | 0 |
| R214 | On | 02/08/2012 | Bond Future | 8.81 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 02/08/2012 | Bond Future | 8.81 | Put | | 1,625.00000 | 2,392,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 02/08/2012 | Bond Future | 8.79 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 02/08/2012 | Bond Future | 8.79 | Put | | 1,790.00000 | 2,557,000 | | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 1,500 |
| Total for Bond | | | | | | | | | | 778,811,482.15 | 8,429 | 180,037 |
| GOVI | On | 03/05/2012 | GOVI | | | 381.55300 | 383.64100 | | | 0.00 | 0 | 193 |
| GOVI | On | 02/08/2012 | GOVI | | | 387.10000 | 389.22400 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 193 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Call | | 16,410.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Put | | 0.00000 | 4,470,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Call | | 16,310.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Put | | 0.00000 | 4,570,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Call | | 16,510.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Put | | 0.00000 | 4,370,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/08/2012 | GOVI | 390.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/08/2012 | GOVI | 390.00 | Put | | 7,760.00000 | 29,000,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/08/2012 | GOVI | 390.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/08/2012 | GOVI | 390.01 | Put | | 7,860.00000 | 29,100,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/08/2012 | GOVI | 389.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/08/2012 | GOVI | 389.99 | Put | | 7,660.00000 | 28,900,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 193 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 193 |
| AL7T | On | 03/05/2012 | Index Future | | | 418.18200 | 420.53000 | | | 0.00 | 0 | 16 |
| AL7T | On | 02/08/2012 | Index Future | | | 424.26200 | 426.65000 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 16 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 16 |
| ALBI | On | 03/05/2012 | Index Future | | | 380.49800 | 382.65900 | | | 0.00 | 0 | 897 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| ALBI | On | 02/08/2012 | Index Future | | | 386.03000 | 388.22700 | | | 0.00 | 0 | 118 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,015 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,015 |
| IGOV | On | 03/05/2012 | Index Future | | | 171.01800 | 171.02500 | | | 1,710,180.00 | 1 | 516 |
| IGOV | On | 02/08/2012 | Index Future | | | 173.50400 | 173.51400 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 1,710,180.00 | 1 | 516 |
| Total For IGOV | | | | | | | | | | 1,710,180.00 | 1 | 516 |
| ILBI | On | 03/05/2012 | Index Future | | | 463.78000 | 463.78000 | | | 0.00 | 0 | 0 |
| ILBI | On | 02/08/2012 | Index Future | | | 470.41100 | 470.41100 | | | 0.00 | 0 | 152 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 152 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 152 |
| Total for Index | | | | | | | | | | 1,710,180.00 | 1 | 1,699 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 5.60000 | 5.60000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 18/04/2012 | Jibar Future | | | 5.63000 | 5.62000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 16/05/2012 | Jibar Future | | | 5.65000 | 5.64000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 20/06/2012 | Jibar Future | | | 5.69000 | 5.66000 | | | 0.00 | 0 | 2,890 |
| JIBAR | On | 18/07/2012 | Jibar Future | | | 5.75000 | 5.69000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 15/08/2012 | Jibar Future | | | 5.78000 | 5.72000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 19/09/2012 | Jibar Future | | | 5.84000 | 5.77000 | | | 0.00 | 0 | 44,760 |
| JIBAR | On | 19/12/2012 | Jibar Future | | | 6.07000 | 6.00000 | | | 0.00 | 0 | 840 |
| JIBAR | On | 20/03/2013 | Jibar Future | | | 6.30000 | 6.23000 | | | 0.00 | 0 | 790 |
| JIBAR | On | 19/06/2013 | Jibar Future | | | 6.54000 | 6.47000 | | | 0.00 | 0 | 500 |
| JIBAR | On | 18/09/2013 | Jibar Future | | | 6.77000 | 6.71000 | | | 0.00 | 0 | 1,700 |
| JIBAR | On | 18/12/2013 | Jibar Future | | | 7.01000 | 6.94000 | | | 0.00 | 0 | 2,000 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 53,480 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 53,480 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 53,480 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 15.00 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total J201 Future | | | | | | | 0.00 | 0 | 0 |
| Total For J201 | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | 780,521,662.15 | 8,430 | 414,079 |
| 1BG4A On 21/03/2012 Spot Bond | | | 5.93000 | 5.93000 | | | 0.00 | 0 | 0 |
| Total 1BG4A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4A1 | | | | | | | 0.00 | 0 | 0 |
| 1BG4A On 21/03/2012 Spot Bond | | | 5.95000 | 5.95000 | | | 0.00 | 0 | 0 |
| Total 1BG4A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4A2 | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 6.02000 | 6.02000 | | | 0.00 | 0 | 0 |
| Total 1BG4B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4B | | | | | | | 0.00 | 0 | 0 |
| 1BG4C On 21/03/2012 Spot Bond | | | 6.32000 | 6.32000 | | | 0.00 | 0 | 0 |
| Total 1BG4C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4C | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 7.35000 | 7.35000 | | | 0.00 | 0 | 0 |
| Total 1BG4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4D | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 8.80000 | 8.80000 | | | 0.00 | 0 | 0 |
| Total 1BG4E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4E | | | | | | | 0.00 | 0 | 0 |
| 1BG4F On 21/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total 1BG4F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4F | | | | | | | 0.00 | 0 | 0 |
| AA02 On 28/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | 0.00 | 0 | 0 |
| AA03 On 11/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA03 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|----------------------|----------------------|
| Total For AA03 | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 224,910,000,000,000.00 | 2,249,100,000 | 671,000,000 |
| Total AA04 SPOT | | | | | | | 224,910,000,000,000.00 | 2,249,100,000 | 671,000,000 |
| Total For AA04 | | | | | | | 224,910,000,000,000.00 | 2,249,100,000 | 671,000,000 |
| AA05 On 22/03/2019 Spot Bond | | | 5.00000 | 5.00000 | | | 25,855,000,000,000.00 | 5,171,000,000 | 1,600,000,000 |
| Total AA05 SPOT | | | | | | | 25,855,000,000,000.00 | 5,171,000,000 | 1,600,000,000 |
| Total For AA05 | | | | | | | 25,855,000,000,000.00 | 5,171,000,000 | 1,600,000,000 |
| AB05 On 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB05 | | | | | | | 0.00 | 0 | 0 |
| AB06 On 27/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 15,010,000 |
| Total AB06 SPOT | | | | | | | 0.00 | 0 | 15,010,000 |
| Total For AB06 | | | | | | | 0.00 | 0 | 15,010,000 |
| AB07 On 07/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,500,000 |
| Total AB07 SPOT | | | | | | | 0.00 | 0 | 6,500,000 |
| Total For AB07 | | | | | | | 0.00 | 0 | 6,500,000 |
| AB08 On 03/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | 0.00 | 0 | 0 |
| ABCL1 On 22/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCL1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCL1 | | | | | | | 0.00 | 0 | 0 |
| ABCPI On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total ABCPI1 SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For ABCPI1 | | | | | | | 0.00 | 0 | 3,000,000 |
| ABCPI On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,000,000 |
| Total ABCPI2 SPOT | | | | | | | 0.00 | 0 | 6,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total For ABCPI2 | | | | | | | 0.00 | 0 | 6,000,000 |
| ABCPI On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN04 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN05 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN06 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | 0.00 | 0 | 0 |
| ABL10 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total ABL10A SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For ABL10A | | | | | | | 0.00 | 0 | 3,000,000 |
| ABL10 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 180,000,000,000.00 | 1,800,000 | 0 |
| Total ABL10B SPOT | | | | | | | 180,000,000,000.00 | 1,800,000 | 0 |
| Total For ABL10B | | | | | | | 180,000,000,000.00 | 1,800,000 | 0 |
| ABL11 On 29/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,500,000 |
| Total ABL11A SPOT | | | | | | | 0.00 | 0 | 1,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| Total For ABL11A | | | | | | | 0.00 | 0 | 1,500,000 |
| ABL11 On 29/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 280,000,000,000.00 | 2,800,000 | 0 |
| Total ABL11B SPOT | | | | | | | 280,000,000,000.00 | 2,800,000 | 0 |
| Total For ABL11B | | | | | | | 280,000,000,000.00 | 2,800,000 | 0 |
| ABL12 On 08/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL12B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL12B | | | | | | | 0.00 | 0 | 0 |
| ABL13 On 11/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 240,000,000,000.00 | 2,400,000 | 0 |
| Total ABL13 SPOT | | | | | | | 240,000,000,000.00 | 2,400,000 | 0 |
| Total For ABL13 | | | | | | | 240,000,000,000.00 | 2,400,000 | 0 |
| ABL6 On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL6 | | | | | | | 0.00 | 0 | 0 |
| ABL7 On 18/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 28,000,000,000,000.00 | 280,000,000 | 35,000,000 |
| Total ABL7 SPOT | | | | | | | 28,000,000,000,000.00 | 280,000,000 | 35,000,000 |
| Total For ABL7 | | | | | | | 28,000,000,000,000.00 | 280,000,000 | 35,000,000 |
| ABL8A On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL8A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL8A | | | | | | | 0.00 | 0 | 0 |
| ABL8B On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 0 |
| Total ABL8B SPOT | | | | | | | 400,000,000,000.00 | 4,000,000 | 0 |
| Total For ABL8B | | | | | | | 400,000,000,000.00 | 4,000,000 | 0 |
| ABLCC On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLC05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLC05 | | | | | | | 0.00 | 0 | 0 |
| ABLCC On 15/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLC06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLC06 | | | | | | | 0.00 | 0 | 0 |
| ABLI01 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 130,000 |
| Total ABLI01 SPOT | | | | | | | 0.00 | 0 | 130,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For ABLI01 | | | | | | | 0.00 | 0 | 130,000 |
| ABLI01 On 08/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total ABLI02 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For ABLI02 | | | | | | | 0.00 | 0 | 5,000,000 |
| ABLI02 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLI03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI03 | | | | | | | 0.00 | 0 | 0 |
| ABLI03 On 11/10/2016 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total ABLI04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI04 | | | | | | | 0.00 | 0 | 0 |
| ABLS1 On 08/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS1 | | | | | | | 0.00 | 0 | 0 |
| ABLS2 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2A | | | | | | | 0.00 | 0 | 0 |
| ABLS2 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2B | | | | | | | 0.00 | 0 | 0 |
| ABLS3 On 31/03/2018 Spot Bond | | | 9.58000 | 9.58000 | | | 0.00 | 0 | 0 |
| Total ABLS3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS3 | | | | | | | 0.00 | 0 | 0 |
| ABN04 On 16/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN04 | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | 0.00 | 0 | 0 |
| ABN06 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN06 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ABN06 | | | | | | | 0.00 | 0 | 0 |
| ABN07 On 13/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN07 | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | 0.00 | 0 | 0 |
| ABN10 On 04/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN10 | | | | | | | 0.00 | 0 | 0 |
| ABN13 On 04/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN13 | | | | | | | 0.00 | 0 | 0 |
| ABN14 On 10/10/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | 0.00 | 0 | 0 |
| ABN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN17 | | | | | | | 0.00 | 0 | 0 |
| ABN23 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN23 | | | | | | | 0.00 | 0 | 0 |
| ABN32 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN32 | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ABN34 | | | | | | | 0.00 | 0 | 0 |
| ABN35 On 04/03/2013 Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0 |
| Total ABN35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN35 | | | | | | | 0.00 | 0 | 0 |
| ABN36 On 06/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN36 | | | | | | | 0.00 | 0 | 0 |
| ABN37 On 07/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN37 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN37 | | | | | | | 0.00 | 0 | 0 |
| ABN38 On 17/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN38 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN38 | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | 0.00 | 0 | 0 |
| ABN40 On 29/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN40 | | | | | | | 0.00 | 0 | 0 |
| ABN41 On 01/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN41 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN41 | | | | | | | 0.00 | 0 | 0 |
| ABN42 On 16/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN42 | | | | | | | 0.00 | 0 | 0 |
| ABN43 On 12/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN43 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN43 | | | | | | | 0.00 | 0 | 0 |
| ABN44 On 14/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN44 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|-------------------|
| Total For ABN44 | | | | | | | 0.00 | 0 | 0 |
| ABN44 On 23/02/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN45 | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 17,000,000 |
| Total ABS10 SPOT | | | | | | | 0.00 | 0 | 17,000,000 |
| Total For ABS10 | | | | | | | 0.00 | 0 | 17,000,000 |
| ABS5 On 01/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,000,000 |
| Total ABS5 SPOT | | | | | | | 0.00 | 0 | 7,000,000 |
| Total For ABS5 | | | | | | | 0.00 | 0 | 7,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,900,000 |
| Total ABS6 SPOT | | | | | | | 0.00 | 0 | 4,900,000 |
| Total For ABS6 | | | | | | | 0.00 | 0 | 4,900,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7 | | | | | | | 0.00 | 0 | 0 |
| ABS9 On 17/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | 2,000,000 | 2,000,000 | 9,000,000 |
| Total ABS9 SPOT | | | | | | 200,000,000,000.00 | 2,000,000 | 2,000,000 | 9,000,000 |
| Total For ABS9 | | | | | | 200,000,000,000.00 | 2,000,000 | 2,000,000 | 9,000,000 |
| ABS11 On 11/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS11 | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ABSI4 | | | | | | | 0.00 | 0 | 0 |
| ACL00 On 31/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL001 | | | | | | | 0.00 | 0 | 0 |
| ACL01 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL017 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL017 | | | | | | | 0.00 | 0 | 0 |
| ACL01 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL019 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL019 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL020 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL020 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL024 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL025 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 08/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL026 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL027 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL027 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 15/09/2015 Spot Bond | | | 13.50000 | 13.50000 | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL029 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL029 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL036 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL036 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL039 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL039 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL041 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL041 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL042 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL042 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 22/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | 0.00 | 0 | 0 |
| ACL05 On 29/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL053 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL053 | | | | | | | 0.00 | 0 | 0 |
| ACL05 On 29/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL054 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL054 | | | | | | | 0.00 | 0 | 0 |
| ACL06 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL066 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL066 | | | | | | | 0.00 | 0 | 0 |
| ACL06 On 22/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL068 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL068 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 31/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL070 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL070 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL071 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL071 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL072 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL072 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL073 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL073 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL074 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL074 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL075 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL075 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL080 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL080 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL081 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL081 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL085 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL085 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL088 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 20/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL089 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL090 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL090 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL091 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL091 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 26/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL092 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL092 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL093 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL093 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL094 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL094 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL099 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL099 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total For ACL100 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 18/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL101 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 12/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL102 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL102 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 18/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL103 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL103 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 930,000 |
| Total ACL104 SPOT | | | | | | | 0.00 | 0 | 930,000 |
| Total For ACL104 | | | | | | | 0.00 | 0 | 930,000 |
| ACL11 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL114 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL114 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 31/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL115 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL115 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 31/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL116 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL116 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 15/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL117 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL117 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 26/01/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 26/01/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL120 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 01/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL121 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL121 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL122 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL122 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 27/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL123 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 09/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL124 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL124 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL125 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 18/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL130 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL130 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 18/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL131 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 27/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL132 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 26/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL133 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL134 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL135 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 02/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL140 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|----------------------|----------------------|
| Total For ACL140 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL142 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 1,000,000,000,000.00 | 10,000,000 | 10,000,000 |
| Total ACL143 SPOT | | | | | | | 1,000,000,000,000.00 | 10,000,000 | 10,000,000 |
| Total For ACL143 | | | | | | | 1,000,000,000,000.00 | 10,000,000 | 10,000,000 |
| ACL14 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 375,750,014,400,000.00 | 3,757,500,144 | 3,750,000,144 |
| Total ACL144 SPOT | | | | | | | 375,750,014,400,000.00 | 3,757,500,144 | 3,750,000,144 |
| Total For ACL144 | | | | | | | 375,750,014,400,000.00 | 3,757,500,144 | 3,750,000,144 |
| ACL14 On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 30/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL146 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL146 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL147 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL147 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL148 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL148 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL149 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL149 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL150 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL150 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL152 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL152 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL153 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL153 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL154 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL154 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL155 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL155 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL158 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL158 | | | | | | | 0.00 | 0 | 0 |
| ACL15 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL159 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL159 | | | | | | | 0.00 | 0 | 0 |
| ACL16 On 20/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL160 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL160 | | | | | | | 0.00 | 0 | 0 |
| ACL16 On 20/03/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | 0.00 | 0 | 0 |
| ACL16 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL162 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL162 | | | | | | | 0.00 | 0 | 0 |
| ACL16 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL163 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL163 | | | | | | | 0.00 | 0 | 0 |
| ADB01 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADB01S SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ADB01S | | | | | | | 0.00 | 0 | 0 |
| ADB02 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADB02S SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ADB02S | | | | | | | 0.00 | 0 | 0 |
| ADB03 On 09/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADB03S SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ADB03S | | | | | | | 0.00 | 0 | 0 |
| AER01 On 18/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | 0.00 | 0 | 0 |
| AHF1A On 21/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1A1 | | | | | | | 0.00 | 0 | 0 |
| AHF1E On 21/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF1B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1B1 | | | | | | | 0.00 | 0 | 0 |
| AHF1C On 21/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF1C1 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For AHF1C1 | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,000,000 |
| Total AIR01 SPOT | | | | | | | 0.00 | 0 | 8,000,000 |
| Total For AIR01 | | | | | | | 0.00 | 0 | 8,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | 0.00 | 0 | 0 |
| AIR02U On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR02U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02U | | | | | | | 0.00 | 0 | 0 |
| AIR03 On 09/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,000,000 |
| Total AIR03 SPOT | | | | | | | 0.00 | 0 | 14,000,000 |
| Total For AIR03 | | | | | | | 0.00 | 0 | 14,000,000 |
| AIR03U On 26/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR03U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03U | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | 0.00 | 0 | 0 |
| AIRL02 On 18/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIRL02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL02 | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| Total For BAW11 | | | | | | | 0.00 | 0 | 0 |
| BAW2 On 02/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW2 | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | 0.00 | 0 | 0 |
| BAW4 On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW4 | | | | | | | 0.00 | 0 | 0 |
| BAW5 On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW5 | | | | | | | 0.00 | 0 | 0 |
| BAW6 On 02/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | 280,000,000,000.00 | 2,800,000 | 0 | 0 |
| Total BAW6 SPOT | | | | | | 280,000,000,000.00 | 2,800,000 | 0 | 0 |
| Total For BAW6 | | | | | | 280,000,000,000.00 | 2,800,000 | 0 | 0 |
| BAW7 On 02/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW7 | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | 0.00 | 0 | 0 |
| BAW9 On 03/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW9 | | | | | | | 0.00 | 0 | 0 |
| BAYA01 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | 0.00 | 0 | 0 |
| BAYA02 On 30/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BAYA02 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 30/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA03 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA04 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA05 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 30/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA07 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA11 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA12 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BAYA12 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA14 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA15 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2016 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | 0.00 | 0 | 0 |
| BAYA2 On 30/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA20 | | | | | | | 0.00 | 0 | 0 |
| BAYBC On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB01 | | | | | | | 0.00 | 0 | 0 |
| BAYBC On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BAYB02 | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | 0.00 | 0 | 0 |
| BAYC1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | 0.00 | 0 | 0 |
| BCP1 On 30/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP1 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|------------------|
| Total For BCP1 | | | | | | | 0.00 | 0 | 0 |
| BCP2 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP2 | | | | | | | 0.00 | 0 | 0 |
| BCP55 On 23/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP55U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP55U | | | | | | | 0.00 | 0 | 0 |
| BCP56 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP56U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP56U | | | | | | | 0.00 | 0 | 0 |
| BCP57 On 07/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | 4,000,000 | 2,000,000 | 2,000,000 |
| Total BCP57U SPOT | | | | | | 400,000,000,000.00 | 4,000,000 | 2,000,000 | 2,000,000 |
| Total For BCP57U | | | | | | 400,000,000,000.00 | 4,000,000 | 2,000,000 | 2,000,000 |
| BD020 On 31/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | 0.00 | 0 | 0 |
| BD020 On 28/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | 0.00 | 0 | 0 |
| BD020 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | 0.00 | 0 | 0 |
| BD030 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | 0.00 | 0 | 0 |
| BD310 On 08/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD310A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD310A | | | | | | | 0.00 | 0 | 0 |
| BD310 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD310B SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BD310B | | | | | | | 0.00 | 0 | 0 |
| BD310 On 18/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD310C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD310C | | | | | | | 0.00 | 0 | 0 |
| BD311 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311A | | | | | | | 0.00 | 0 | 0 |
| BD311 On 04/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311B | | | | | | | 0.00 | 0 | 0 |
| BD311 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311C | | | | | | | 0.00 | 0 | 0 |
| BD311 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311D | | | | | | | 0.00 | 0 | 0 |
| BD311 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | 0.00 | 0 | 0 |
| BD311 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311F | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BEER01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BEER01 | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BG22A2 | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | 0.00 | 0 | 0 |
| BG22E On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | 0.00 | 0 | 0 |
| BG22Y On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | 0.00 | 0 | 0 |
| BG32E On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|----------------------|----------------------|
| Total For BG32B | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | 0.00 | 0 | 0 |
| BG32E On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | 0.00 | 0 | 0 |
| BG32Y On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 258,800,000,000,000.00 | 2,588,000,000 | 1,044,000,000 |
| Total BG42A1 SPOT | | | | | | | 258,800,000,000,000.00 | 2,588,000,000 | 1,044,000,000 |
| Total For BG42A1 | | | | | | | 258,800,000,000,000.00 | 2,588,000,000 | 1,044,000,000 |
| BG42A On 15/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 133,600,000,000,000.00 | 1,336,000,000 | 668,000,000 |
| Total BG42A2 SPOT | | | | | | | 133,600,000,000,000.00 | 1,336,000,000 | 668,000,000 |
| Total For BG42A2 | | | | | | | 133,600,000,000,000.00 | 1,336,000,000 | 668,000,000 |
| BG42A On 15/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 232,000,000,000,000.00 | 2,320,000,000 | 1,040,000,000 |
| Total BG42A3 SPOT | | | | | | | 232,000,000,000,000.00 | 2,320,000,000 | 1,040,000,000 |
| Total For BG42A3 | | | | | | | 232,000,000,000,000.00 | 2,320,000,000 | 1,040,000,000 |
| BG42A On 15/03/2017 Spot Bond | | | 8.00000 | 8.00000 | | | 11,920,000,000,000.00 | 1,490,000,000 | 725,000,000 |
| Total BG42A4 SPOT | | | | | | | 11,920,000,000,000.00 | 1,490,000,000 | 725,000,000 |
| Total For BG42A4 | | | | | | | 11,920,000,000,000.00 | 1,490,000,000 | 725,000,000 |
| BG42E On 15/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 33,200,000,000,000.00 | 332,000,000 | 166,000,000 |
| Total BG42B SPOT | | | | | | | 33,200,000,000,000.00 | 332,000,000 | 166,000,000 |
| Total For BG42B | | | | | | | 33,200,000,000,000.00 | 332,000,000 | 166,000,000 |
| BG42C On 15/06/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 35,400,000,000,000.00 | 354,000,000 | 177,000,000 |
| Total BG42C SPOT | | | | | | | 35,400,000,000,000.00 | 354,000,000 | 177,000,000 |
| Total For BG42C | | | | | | | 35,400,000,000,000.00 | 354,000,000 | 177,000,000 |
| BG42E On 15/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For BG42DU | | | | | | | 0.00 | 0 | 0 |
| BG42Y On 15/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | 0.00 | 0 | 0 |
| BID01 On 06/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,500,000 |
| Total BID01 SPOT | | | | | | | 0.00 | 0 | 3,500,000 |
| Total For BID01 | | | | | | | 0.00 | 0 | 3,500,000 |
| BID02 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BID02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BID02 | | | | | | | 0.00 | 0 | 0 |
| BID03 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BID03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BID03 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 26/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC14 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 17/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC16 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 24/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC18 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 04/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC19 | | | | | | | 0.00 | 0 | 0 |
| BIDC2 On 02/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC20 | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BLG1A4 | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A5 | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1B | | | | | | | 0.00 | 0 | 0 |
| BLG1C On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1C | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1D | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1E | | | | | | | 0.00 | 0 | 0 |
| BLG1F On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | 0.00 | 0 | 0 |
| BMWF On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BMWF02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BMWF02 | | | | | | | 0.00 | 0 | 0 |
| BMWF On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BMWF03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BMWF03 | | | | | | | 0.00 | 0 | 0 |
| BSR04 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR04 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For BSR04 | | | | | | | 0.00 | 0 | 0 |
| BSR05 On 01/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BSR05 | | | | | | | 0.00 | 0 | 0 |
| BSR07 On 07/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BSR07 | | | | | | | 0.00 | 0 | 0 |
| BUS01 On 30/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | 0.00 | 0 | 0 |
| CBL03 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL03 | | | | | | | 0.00 | 0 | 0 |
| CBL04 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL04 | | | | | | | 0.00 | 0 | 0 |
| CBL05 On 02/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL05 | | | | | | | 0.00 | 0 | 0 |
| CBL06 On 02/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,000,000 |
| Total CBL06 SPOT | | | | | | | 0.00 | 0 | 4,000,000 |
| Total For CBL06 | | | | | | | 0.00 | 0 | 4,000,000 |
| CBL08 On 02/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | 0.00 | 0 | 0 |
| CBL10 On 06/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL10 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For CBL10 | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,000,000 |
| Total CBL11 SPOT | | | | | | | 0.00 | 0 | 12,000,000 |
| Total For CBL11 | | | | | | | 0.00 | 0 | 12,000,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000 |
| Total CCT02 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For CCT02 | | | | | | | 0.00 | 0 | 1,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 30,000,000 |
| Total CCT03 SPOT | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For CCT03 | | | | | | | 0.00 | 0 | 30,000,000 |
| CGR10 On 08/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | 0.00 | 0 | 0 |
| CGR6 On 18/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR6 | | | | | | | 0.00 | 0 | 0 |
| CGR7 On 22/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR7 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CGR7 | | | | | | | 0.00 | 0 | 0 |
| CGR8 On 22/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR8 | | | | | | | 0.00 | 0 | 0 |
| CGR9 On 15/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR9 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN100 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN100 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN101 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN103 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN103 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN104 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN104 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN108 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN108 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN111 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN111 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN114 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN114 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN115 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN115 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN116 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN116 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN117 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN117 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN118 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN118 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN119 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN119 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN120 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN120 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN121 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN121 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 23/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN123 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN124 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN124 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 16/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN125 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN126 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN126 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 01/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN127 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN128 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 16/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN129 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN130 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN132 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN133 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN134 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 22/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN135 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 22/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN136 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN138 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN138 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN140 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN140 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN141 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN141 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN143 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN143 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN145 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN145 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 19/04/2013 Spot Bond | | | 13.64000 | 13.64000 | | | 0.00 | 0 | 0 |
| Total CLN147 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN147 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN149 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN149 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN152 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN152 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN153 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN153 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN154 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN154 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN156 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN156 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN157 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN157 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN158 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN158 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 14/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN159 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN159 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN164 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN164 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN165 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN165 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN166 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN166 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN167 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN167 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN168 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN168 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN169 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN169 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN170 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN172 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN172 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN173 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN173 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN174 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN174 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN175 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN175 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN176 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN176 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN177 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN177 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 15/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN178 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN178 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 20/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 26/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN180 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN180 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 26/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN181 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN181 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 02/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN182 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN182 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN183 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN183 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN185 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN185 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 06/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN187 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN187 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 20/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN188 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN188 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN189 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN189 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN190 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN190 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 23/08/2016 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN191 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 24/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 31/08/2016 Spot Bond | | | 8.25000 | 8.25000 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN195 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN195 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN196 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN196 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN197 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN197 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2016 Spot Bond | | | 2.40000 | 2.40000 | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN201 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN201 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN202 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN203 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 24/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN205 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN206 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 21/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN207 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 30/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN208 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN209 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN210 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN210 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN211 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN212 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN212 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 12/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN213 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 12/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN214 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN214 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 17/10/2016 Spot Bond | | | 8.52000 | 8.52000 | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 11/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN216 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN216 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 11/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN217 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN217 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN218 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN218 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 11/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN22 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN221 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN223 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN223 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN224 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN224 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 09/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 14/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN228 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN228 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 14/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN229 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN229 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 17/01/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN230 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 17/01/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN231 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN231 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 20/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN232 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN232 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 02/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN233 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN233 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN234 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN234 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN235 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN235 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN236 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN236 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 14/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 15/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN238 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN238 | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 20/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN240 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN240 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN241 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 9.35000 | 9.35000 | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 9.35000 | 9.35000 | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN244 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN244 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN245 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN245 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN246 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN246 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 14/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN248 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN248 | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN249 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN249 | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN34 | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 07/02/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN39 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN39 | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 07/02/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN40 | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN44 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN44 | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN46 | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN47 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN47 | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN49 | | | | | | | 0.00 | 0 | 0 |
| CLN50 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN50 | | | | | | | 0.00 | 0 | 0 |
| CLN51 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN51 | | | | | | | 0.00 | 0 | 0 |
| CLN52 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN52 | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN54 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For CLN54 | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | 0.00 | 0 | 0 |
| CLN56 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN56 | | | | | | | 0.00 | 0 | 0 |
| CLN57 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN57 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN57 | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN58 | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN59 | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | 0.00 | 0 | 0 |
| CLN78 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 3,060,000,000,000.00 | 30,600,000 | 15,300,000 |
| Total CLN78 SPOT | | | | | | | 3,060,000,000,000.00 | 30,600,000 | 15,300,000 |
| Total For CLN78 | | | | | | | 3,060,000,000,000.00 | 30,600,000 | 15,300,000 |
| CLN81 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | 0.00 | 0 | 0 |
| CLN85 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN85 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN85 | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN88 | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | 0.00 | 0 | 0 |
| CLN90 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN90 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN90 | | | | | | | 0.00 | 0 | 0 |
| CLN91 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN91 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN91 | | | | | | | 0.00 | 0 | 0 |
| CLN92 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN92 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN92 | | | | | | | 0.00 | 0 | 0 |
| CLN93 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN93 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN93 | | | | | | | 0.00 | 0 | 0 |
| CLN94 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN94 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN94 | | | | | | | 0.00 | 0 | 0 |
| CLN95 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN95 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN95 | | | | | | | 0.00 | 0 | 0 |
| CLN96 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN96 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN96 | | | | | | | 0.00 | 0 | 0 |
| CLN97 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN97 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN97 | | | | | | | 0.00 | 0 | 0 |
| CLN99 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN99 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| Total For CLN99 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF01 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 10/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 10/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | 0.00 | 0 | 0 |
| COJ02 On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | 0.00 | 0 | 0 |
| COJ03 On 26/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ03 | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,510,000 |
| Total COJ04 SPOT | | | | | | | 0.00 | 0 | 2,510,000 |
| Total For COJ04 | | | | | | | 0.00 | 0 | 2,510,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 100,000,000 |
| Total COJ05 SPOT | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| Total For COJ05 | | | | | | | 0.00 | 0 | 100,000,000 |
| COJ06 On 09/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 100,000 |
| Total COJ06 SPOT | | | | | | | 0.00 | 0 | 100,000 |
| Total For COJ06 | | | | | | | 0.00 | 0 | 100,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | 0.00 | 0 | 0 |
| COJ11 On 29/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ11C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ11C | | | | | | | 0.00 | 0 | 0 |
| COJ13 On 18/04/2012 Spot Bond | | | 6.05000 | 6.05000 | | | 0.00 | 0 | 0 |
| Total COJ13C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ13C | | | | | | | 0.00 | 0 | 0 |
| CPL00 On 29/11/2014 Spot Bond | | | 7.17500 | 7.17500 | | | 0.00 | 0 | 0 |
| Total CPL002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CPL002 | | | | | | | 0.00 | 0 | 0 |
| CPL00 On 28/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | 0.00 | 0 | 0 |
| CPL00 On 07/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CPL004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CPL004 | | | | | | | 0.00 | 0 | 0 |
| CPL00 On 01/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CPL005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CPL005 | | | | | | | 0.00 | 0 | 0 |
| DENG On 05/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG23 | | | | | | | 0.00 | 0 | 0 |
| DENG On 05/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG25 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|--------------------|
| Total For DENG25 | | | | | | | 0.00 | 0 | 0 |
| DENG On 28/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG26 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG26 | | | | | | | 0.00 | 0 | 0 |
| DENG On 12/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG27 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG27 | | | | | | | 0.00 | 0 | 0 |
| DENG On 01/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG29 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG29 | | | | | | | 0.00 | 0 | 0 |
| DENG On 01/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG30 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG30 | | | | | | | 0.00 | 0 | 0 |
| DENG On 02/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG31 | | | | | | | 0.00 | 0 | 0 |
| DRD02 On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DRD02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DRD02 | | | | | | | 0.00 | 0 | 0 |
| DV13 On 25/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DV13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DV13 | | | | | | | 0.00 | 0 | 0 |
| DV21 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,500,000 |
| Total DV21 SPOT | | | | | | | 0.00 | 0 | 19,500,000 |
| Total For DV21 | | | | | | | 0.00 | 0 | 19,500,000 |
| DV22 On 07/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 107,000,000,000.00 | 1,070,000 | 79,508,000 |
| Total DV22 SPOT | | | | | | | 107,000,000,000.00 | 1,070,000 | 79,508,000 |
| Total For DV22 | | | | | | | 107,000,000,000.00 | 1,070,000 | 79,508,000 |
| DV23 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 87,100,000,000.00 | 871,000 | 123,921,000 |
| Total DV23 SPOT | | | | | | | 87,100,000,000.00 | 871,000 | 123,921,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|--------------------|
| Total For DV23 | | | | | | | 87,100,000,000.00 | 871,000 | 123,921,000 |
| DVF12 On 13/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total DVF12 SPOT | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total For DVF12 | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,000,000 |
| Total E170 SPOT | | | | | | | 0.00 | 0 | 14,000,000 |
| Total For E170 | | | | | | | 0.00 | 0 | 14,000,000 |
| EDC01 On 04/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 49,000,000 |
| Total EDC01 SPOT | | | | | | | 0.00 | 0 | 49,000,000 |
| Total For EDC01 | | | | | | | 0.00 | 0 | 49,000,000 |
| EGL01 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EGL01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EGL01 | | | | | | | 0.00 | 0 | 0 |
| EL15 On 29/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 30,000,000 |
| Total EL15 SPOT | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For EL15 | | | | | | | 0.00 | 0 | 30,000,000 |
| EMM0 On 28/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | 0.00 | 0 | 0 |
| EMM0 On 11/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | 0.00 | 0 | 0 |
| EPF00 On 19/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EPF001 | | | | | | | 0.00 | 0 | 0 |
| EQ156 On 07/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ156U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ156U | | | | | | | 0.00 | 0 | 0 |
| EQ167 On 16/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ167U SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For EQ167U | | | | | | | 0.00 | 0 | 0 |
| EQ168 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ168U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ168U | | | | | | | 0.00 | 0 | 0 |
| EQ170 On 14/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ170U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ170U | | | | | | | 0.00 | 0 | 0 |
| EQ171 On 16/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ171U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ171U | | | | | | | 0.00 | 0 | 0 |
| EQ172 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ172U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ172U | | | | | | | 0.00 | 0 | 0 |
| EQ173 On 29/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ173U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ173U | | | | | | | 0.00 | 0 | 0 |
| EQ174 On 14/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ174U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ174U | | | | | | | 0.00 | 0 | 0 |
| EQS01 On 18/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQS01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQS01 | | | | | | | 0.00 | 0 | 0 |
| EQS02 On 01/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQS02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQS02 | | | | | | | 0.00 | 0 | 0 |
| EQS04 On 22/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQS04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQS04 | | | | | | | 0.00 | 0 | 0 |
| ERS37 On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3A7 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| Total For ERS3A7 | | | | | | | 0.00 | 0 | 0 |
| ERS3A On 17/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3A8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A8 | | | | | | | 0.00 | 0 | 0 |
| ERS3E On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B1 | | | | | | | 0.00 | 0 | 0 |
| ERS3E On 17/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B2 | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C1 | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C2 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA10 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA11 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA13 | | | | | | | 0.00 | 0 | 0 |
| ES15 On 30/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 61,200,000,000.00 | 612,000 | 46,774,000 |
| Total ES15 SPOT | | | | | | | 61,200,000,000.00 | 612,000 | 46,774,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| Total For ES15 | | | | | | | 61,200,000,000.00 | 612,000 | 46,774,000 |
| ES18 On 20/04/2018 Spot Bond | | | 9.25000 | 9.25000 | | | 10,165,750,000.00 | 1,099,000 | 290,848,000 |
| Total ES18 SPOT | | | | | | | 10,165,750,000.00 | 1,099,000 | 290,848,000 |
| Total For ES18 | | | | | | | 10,165,750,000.00 | 1,099,000 | 290,848,000 |
| ES23 On 25/01/2023 Spot Bond | | | 10.00000 | 10.00000 | | | 14,610,000,000.00 | 1,461,000 | 355,641,000 |
| Total ES23 SPOT | | | | | | | 14,610,000,000.00 | 1,461,000 | 355,641,000 |
| Total For ES23 | | | | | | | 14,610,000,000.00 | 1,461,000 | 355,641,000 |
| ES26 On 02/04/2026 Spot Bond | | | 7.85000 | 7.85000 | | | 14,907,150,000.00 | 1,899,000 | 31,969,000 |
| Total ES26 SPOT | | | | | | | 14,907,150,000.00 | 1,899,000 | 31,969,000 |
| Total For ES26 | | | | | | | 14,907,150,000.00 | 1,899,000 | 31,969,000 |
| ES33 On 15/09/2033 Spot Bond | | | 7.50000 | 7.50000 | | | 1,362,540,000,000.00 | 181,672,000 | 247,488,000 |
| Total ES33 SPOT | | | | | | | 1,362,540,000,000.00 | 181,672,000 | 247,488,000 |
| Total For ES33 | | | | | | | 1,362,540,000,000.00 | 181,672,000 | 247,488,000 |
| FR002 On 02/08/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | 0.00 | 0 | 0 |
| FR003 On 02/08/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | 0.00 | 0 | 0 |
| FR2A3 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 760,000,000,000.00 | 7,600,000 | 0 |
| Total FR2A3C SPOT | | | | | | | 760,000,000,000.00 | 7,600,000 | 0 |
| Total For FR2A3C | | | | | | | 760,000,000,000.00 | 7,600,000 | 0 |
| FR2B3 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2B3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR2B3C | | | | | | | 0.00 | 0 | 0 |
| FR2C3 On 15/08/2013 Spot Bond | | | 8.37500 | 8.37500 | | | 0.00 | 0 | 0 |
| Total FR2C3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR2C3C | | | | | | | 0.00 | 0 | 0 |
| FR2D3 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2D3D SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total For FR2D3D | | | | | | | 0.00 | 0 | 0 |
| FRB03 On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total FRB03 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For FRB03 | | | | | | | 0.00 | 0 | 5,000,000 |
| FRB05 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | 0.00 | 0 | 0 |
| FRB06 On 05/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB06 | | | | | | | 0.00 | 0 | 0 |
| FRB07 On 06/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB07 | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB08 | | | | | | | 0.00 | 0 | 0 |
| FRB09 On 10/06/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | 0.00 | 0 | 0 |
| FRB10 On 25/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | 0.00 | 0 | 0 |
| FRBC21 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 20,000 |
| Total FRBC21 SPOT | | | | | | | 0.00 | 0 | 20,000 |
| Total For FRBC21 | | | | | | | 0.00 | 0 | 20,000 |
| FRBC22 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 0 |
| Total FRBC22 SPOT | | | | | | | 400,000,000,000.00 | 4,000,000 | 0 |
| Total For FRBC22 | | | | | | | 400,000,000,000.00 | 4,000,000 | 0 |
| FRBI01 On 30/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI01 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For FRBI01 | | | | | | | 0.00 | 0 | 0 |
| FRBI01 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI04 | | | | | | | 0.00 | 0 | 0 |
| FRBI21 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 1,000,000,000,000.00 | 10,000,000 | 25,000,000 |
| Total FRBI23 SPOT | | | | | | | 1,000,000,000,000.00 | 10,000,000 | 25,000,000 |
| Total For FRBI23 | | | | | | | 1,000,000,000,000.00 | 10,000,000 | 25,000,000 |
| FRBI24 On 31/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | 0.00 | 0 | 0 |
| FRBI31 On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | 0.00 | 0 | 0 |
| FRBN01 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN04 | | | | | | | 0.00 | 0 | 0 |
| FRBN05 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBN06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN06 | | | | | | | 0.00 | 0 | 0 |
| FRBN07 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN07 | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 28/10/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| Total For FRBZ02 | | | | | | | 0.00 | 0 | 0 |
| FRBZC On 10/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | 0.00 | 0 | 0 |
| FRC04 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04 | | | | | | | 0.00 | 0 | 0 |
| FRC0E On 29/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC08 | | | | | | | 0.00 | 0 | 0 |
| FRC1C On 13/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC100 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC100 | | | | | | | 0.00 | 0 | 0 |
| FRC1C On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC101 | | | | | | | 0.00 | 0 | 0 |
| FRC1C On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC102 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC102 | | | | | | | 0.00 | 0 | 0 |
| FRC1C On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC103 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC103 | | | | | | | 0.00 | 0 | 0 |
| FRC1C On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC104 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC104 | | | | | | | 0.00 | 0 | 0 |
| FRC1C On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 800,000,000,000.00 | 8,000,000 | 10,000,000 |
| Total FRC105 SPOT | | | | | | | 800,000,000,000.00 | 8,000,000 | 10,000,000 |
| Total For FRC105 | | | | | | | 800,000,000,000.00 | 8,000,000 | 10,000,000 |
| FRC1C On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,500,000 |
| Total FRC106 SPOT | | | | | | | 0.00 | 0 | 1,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For FRC106 | | | | | | | 0.00 | 0 | 1,500,000 |
| FRC11 On 26/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC11 | | | | | | | 0.00 | 0 | 0 |
| FRC17 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC17 | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 22/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC29 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC29 | | | | | | | 0.00 | 0 | 0 |
| FRC37 On 20/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC37 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC37 | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | 0.00 | 0 | 0 |
| FRC41 On 25/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC41 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC41 | | | | | | | 0.00 | 0 | 0 |
| FRC42 On 25/11/2012 Spot Bond | | | 6.90500 | 6.90500 | | | 0.00 | 0 | 0 |
| Total FRC42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC42 | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | 0.00 | 0 | 0 |
| FRC47 On 18/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC47 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC47 | | | | | | | 0.00 | 0 | 0 |
| FRC55 On 11/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC55 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRC55 | | | | | | | 0.00 | 0 | 0 |
| FRC57 On 20/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC57 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC57 | | | | | | | 0.00 | 0 | 0 |
| FRC59 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC59 | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC67 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC67 | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | 0.00 | 0 | 0 |
| FRC70 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC70 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC70 | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRC72 | | | | | | | 0.00 | 0 | 0 |
| FRC73 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC73 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC73 | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | 0.00 | 0 | 0 |
| FRC75 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC75 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC75 | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | 0.00 | 0 | 0 |
| FRC77 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC77 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC77 | | | | | | | 0.00 | 0 | 0 |
| FRC78 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC78 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC78 | | | | | | | 0.00 | 0 | 0 |
| FRC79 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC79 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC79 | | | | | | | 0.00 | 0 | 0 |
| FRC80 On 15/06/2016 Spot Bond | | | 4.73000 | 4.73000 | | | 0.00 | 0 | 0 |
| Total FRC80 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC80 | | | | | | | 0.00 | 0 | 0 |
| FRC81 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC81 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC81 | | | | | | | 0.00 | 0 | 0 |
| FRC82 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC82 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRC82 | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | 0.00 | 0 | 0 |
| FRC85 On 20/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC85 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC85 | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | 0.00 | 0 | 0 |
| FRC88 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC88 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC88 | | | | | | | 0.00 | 0 | 0 |
| FRC89 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC89 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC89 | | | | | | | 0.00 | 0 | 0 |
| FRC90 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC90 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC90 | | | | | | | 0.00 | 0 | 0 |
| FRC91 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC91 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC91 | | | | | | | 0.00 | 0 | 0 |
| FRC92 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC92 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRC92 | | | | | | | 0.00 | 0 | 0 |
| FRC93 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC93 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC93 | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC94 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94 | | | | | | | 0.00 | 0 | 0 |
| FRC95 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC95 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC95 | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC96 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96 | | | | | | | 0.00 | 0 | 0 |
| FRC97 On 20/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC97 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC97 | | | | | | | 0.00 | 0 | 0 |
| FRC98 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC98 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC98 | | | | | | | 0.00 | 0 | 0 |
| FRC99 On 24/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC99 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC99 | | | | | | | 0.00 | 0 | 0 |
| FRE2A On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2A1 | | | | | | | 0.00 | 0 | 0 |
| FRE2A On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000 |
| Total FRE2A2 SPOT | | | | | | | 0.00 | 0 | 10,000 |
| Total For FRE2A2 | | | | | | | 0.00 | 0 | 10,000 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2B1 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total For FRE2B1 | | | | | | | 0.00 | 0 | 0 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2B2 | | | | | | | 0.00 | 0 | 0 |
| FRE2C On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total FRE2C SPOT | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total For FRE2C | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2D | | | | | | | 0.00 | 0 | 0 |
| FRE2F On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2F | | | | | | | 0.00 | 0 | 0 |
| FRE2C On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2G SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2G | | | | | | | 0.00 | 0 | 0 |
| FRI15 On 14/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRI15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRI15 | | | | | | | 0.00 | 0 | 0 |
| FRJ13 On 01/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRJ13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ13 | | | | | | | 0.00 | 0 | 0 |
| FRJ14 On 20/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 620,000,000,000.00 | 6,200,000 | 0 |
| Total FRJ14 SPOT | | | | | | | 620,000,000,000.00 | 6,200,000 | 0 |
| Total For FRJ14 | | | | | | | 620,000,000,000.00 | 6,200,000 | 0 |
| FRJ16 On 21/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 2,000,000 |
| Total FRJ16 SPOT | | | | | | | 200,000,000,000.00 | 2,000,000 | 2,000,000 |
| Total For FRJ16 | | | | | | | 200,000,000,000.00 | 2,000,000 | 2,000,000 |
| FRJ18 On 21/02/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRJ18 | | | | | | | 0.00 | 0 | 0 |
| FRS35 On 23/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS35 | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | 0.00 | 0 | 0 |
| FRS52 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS52 | | | | | | | 0.00 | 0 | 0 |
| FRS53 On 27/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS53 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS53 | | | | | | | 0.00 | 0 | 0 |
| FRS54 On 09/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS54 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRS54 | | | | | | | 0.00 | 0 | 0 |
| FRS55 On 09/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS55 | | | | | | | 0.00 | 0 | 0 |
| FRS56 On 19/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS56 | | | | | | | 0.00 | 0 | 0 |
| FRS57 On 23/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS57 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS57 | | | | | | | 0.00 | 0 | 0 |
| FRS58 On 21/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS58 | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | 0.00 | 0 | 0 |
| FRS60 On 24/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS60 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS60 | | | | | | | 0.00 | 0 | 0 |
| FRS61 On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS61 | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | 0.00 | 0 | 0 |
| FRS63 On 22/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS63 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS63 | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 2.00000 | 2.00000 | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|------------------|
| Total For FRS64 | | | | | | | 0.00 | 0 | 0 |
| FRX14 On 01/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,500,000 |
| Total FRX14 SPOT | | | | | | | 0.00 | 0 | 1,500,000 |
| Total For FRX14 | | | | | | | 0.00 | 0 | 1,500,000 |
| FRX15 On 14/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX15 | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | 0.00 | 0 | 0 |
| FTG1 On 05/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FTG1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FTG1 | | | | | | | 0.00 | 0 | 0 |
| GFC2 On 27/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GFC2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GFC2 | | | | | | | 0.00 | 0 | 0 |
| GOVE On 09/05/2047 Spot Bond | | | 100.00000 | 100.00000 | | | 7,200,000.00 | 72 | 35 |
| Total GOVEX1 SPOT | | | | | | | 7,200,000.00 | 72 | 35 |
| Total For GOVEX1 | | | | | | | 7,200,000.00 | 72 | 35 |
| GPT11 On 29/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT11 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For GPT11 | | | | | | | 0.00 | 0 | 0 |
| GPT12 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT12 | | | | | | | 0.00 | 0 | 0 |
| GPT13 On 01/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT13 | | | | | | | 0.00 | 0 | 0 |
| GPT14 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 13,000,000 |
| Total GPT14 SPOT | | | | | | | 0.00 | 0 | 13,000,000 |
| Total For GPT14 | | | | | | | 0.00 | 0 | 13,000,000 |
| GPT15 On 28/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT15 | | | | | | | 0.00 | 0 | 0 |
| GR1A2 On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GR1A2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GR1A2A | | | | | | | 0.00 | 0 | 0 |
| GRA29 On 16/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA294 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA294 | | | | | | | 0.00 | 0 | 0 |
| GRA295 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA295 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA295 | | | | | | | 0.00 | 0 | 0 |
| GRB86 On 26/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB86 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRB86 | | | | | | | 0.00 | 0 | 0 |
| GRD167 On 12/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD167 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD167 | | | | | | | 0.00 | 0 | 0 |
| GRD168 On 18/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD168 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For GRD168 | | | | | | | 0.00 | 0 | 0 |
| GRD168 On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD169 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD169 | | | | | | | 0.00 | 0 | 0 |
| GRD169 On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD170 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD170 | | | | | | | 0.00 | 0 | 0 |
| GRDB On 10/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | 0.00 | 0 | 0 |
| GRDC On 10/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | 0.00 | 0 | 0 |
| GRN1A On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1A1 | | | | | | | 0.00 | 0 | 0 |
| GRN1B On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1B | | | | | | | 0.00 | 0 | 0 |
| GRN1C On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1C | | | | | | | 0.00 | 0 | 0 |
| GRN1D On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1D | | | | | | | 0.00 | 0 | 0 |
| GRT01 On 08/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT01 | | | | | | | 0.00 | 0 | 0 |
| GRT02 On 13/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|-------------------|-------------------|
| Total For GRT02 | | | | | | | 0.00 | 0 | 0 |
| GRT02 On 15/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT03 | | | | | | | 0.00 | 0 | 0 |
| GRT03 On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | 0.00 | 0 | 0 |
| GRT04 On 25/01/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT05 | | | | | | | 0.00 | 0 | 0 |
| GSIZ1 On 23/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 2,000,000,000.00 | 20,000,000 | 10,000,000 |
| Total GSIZ16 SPOT | | | | | | | 2,000,000,000.00 | 20,000,000 | 10,000,000 |
| Total For GSIZ16 | | | | | | | 2,000,000,000.00 | 20,000,000 | 10,000,000 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B5 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B6 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000.00 | 2,000,000 | 0 |
| Total HMS1B8 SPOT | | | | | | | 200,000,000.00 | 2,000,000 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|---------------|
| Total For HMS1B8 | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B9 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C3 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C4 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C5 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D3 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D4 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D5 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For HMS1E2 | | | | | | | 0.00 | 0 | 0 |
| HMS1I On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E3 | | | | | | | 0.00 | 0 | 0 |
| HMS1I On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E4 | | | | | | | 0.00 | 0 | 0 |
| HMS1I On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | 0.00 | 0 | 0 |
| HMS1I On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | 0.00 | 0 | 0 |
| HWAY On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 29,081,000 |
| Total HWAY20 SPOT | | | | | | | 0.00 | 0 | 29,081,000 |
| Total For HWAY20 | | | | | | | 0.00 | 0 | 29,081,000 |
| HWAY On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 98,000,000 |
| Total HWAY23 SPOT | | | | | | | 0.00 | 0 | 98,000,000 |
| Total For HWAY23 | | | | | | | 0.00 | 0 | 98,000,000 |
| HWAY On 07/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | 0.00 | 0 | 0 |
| HWAY On 31/07/2034 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,900,000 |
| Total HWAY34 SPOT | | | | | | | 0.00 | 0 | 19,900,000 |
| Total For HWAY34 | | | | | | | 0.00 | 0 | 19,900,000 |
| HWAY On 31/07/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | 0.00 | 0 | 0 |
| IBC01 On 16/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBC01 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|-------------------|
| Total For IBC01 | | | | | | | 0.00 | 0 | 0 |
| IBL01 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL01 | | | | | | | 0.00 | 0 | 0 |
| IBL03 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL03 | | | | | | | 0.00 | 0 | 0 |
| IBL05 On 12/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL05 | | | | | | | 0.00 | 0 | 0 |
| IBL06 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL06 | | | | | | | 0.00 | 0 | 0 |
| IBL09 On 08/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | | 2,000,000 | 0 |
| Total IBL09 SPOT | | | | | | 200,000,000,000.00 | | 2,000,000 | 0 |
| Total For IBL09 | | | | | | 200,000,000,000.00 | | 2,000,000 | 0 |
| IBL11 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000 |
| Total IBL11 SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For IBL11 | | | | | | | 0.00 | 0 | 10,000,000 |
| IBL12 On 12/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL12 | | | | | | | 0.00 | 0 | 0 |
| IBL13 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL13 | | | | | | | 0.00 | 0 | 0 |
| IBL14 On 28/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL14 | | | | | | | 0.00 | 0 | 0 |
| IBL15 On 28/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL15 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IBL15 | | | | | | | 0.00 | 0 | 0 |
| IBL18 On 10/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL18 | | | | | | | 0.00 | 0 | 0 |
| IBL19 On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL19 | | | | | | | 0.00 | 0 | 0 |
| IBL20 On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL20 | | | | | | | 0.00 | 0 | 0 |
| IBL21 On 15/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL21 | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | 0.00 | 0 | 0 |
| IBL23 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL23 | | | | | | | 0.00 | 0 | 0 |
| IBL24 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL24 | | | | | | | 0.00 | 0 | 0 |
| IBL25 On 18/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL25 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL25 | | | | | | | 0.00 | 0 | 0 |
| IBL26 On 18/08/2014 Spot Bond | | | 1.75000 | 1.75000 | | | 0.00 | 0 | 0 |
| Total IBL26 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL26 | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 8.27000 | 8.27000 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For IBL28 | | | | | | | 0.00 | 0 | 0 |
| IBL32 On 03/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL32 | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL33 | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL34 | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | 0.00 | 0 | 0 |
| IC02 On 09/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total IC02 SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For IC02 | | | | | | | 0.00 | 0 | 3,000,000 |
| IDCP0 On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP01 | | | | | | | 0.00 | 0 | 0 |
| IDCP0 On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP02 | | | | | | | 0.00 | 0 | 0 |
| IDCP0 On 31/01/2017 Spot Bond | | | 5.00000 | 5.00000 | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IFM01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IFM01 | | | | | | | 0.00 | 0 | 0 |
| IHL01 On 29/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IHL01 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IHL01 | | | | | | | 0.00 | 0 | 0 |
| IHL02 On 29/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IHL02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IHL02 | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | 0.00 | 0 | 0 |
| IKH2A On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2A2 | | | | | | | 0.00 | 0 | 0 |
| IKH2A On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2A3 | | | | | | | 0.00 | 0 | 0 |
| IKH2B On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2B | | | | | | | 0.00 | 0 | 0 |
| IKH2C On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2C | | | | | | | 0.00 | 0 | 0 |
| IKH2D On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2D | | | | | | | 0.00 | 0 | 0 |
| IN04 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IN04 | | | | | | | 0.00 | 0 | 0 |
| IN07 On 16/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IN07 | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For IN09 | | | | | | | 0.00 | 0 | 0 |
| IND13: On 10/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND132 | | | | | | | 0.00 | 0 | 0 |
| IND20: On 31/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND205 | | | | | | | 0.00 | 0 | 0 |
| IND20: On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND209 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND212 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 27/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 3,200,000,000,000.00 | 32,000,000 | 16,000,000 |
| Total IND213 SPOT | | | | | | | 3,200,000,000,000.00 | 32,000,000 | 16,000,000 |
| Total For IND213 | | | | | | | 3,200,000,000,000.00 | 32,000,000 | 16,000,000 |
| IND21: On 03/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 1,000,000,000,000.00 | 10,000,000 | 5,000,000 |
| Total IND214 SPOT | | | | | | | 1,000,000,000,000.00 | 10,000,000 | 5,000,000 |
| Total For IND214 | | | | | | | 1,000,000,000,000.00 | 10,000,000 | 5,000,000 |
| IND21: On 10/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND215 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 17/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND216 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND216 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 24/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND217 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND217 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 02/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 4,400,000,000,000.00 | 44,000,000 | 22,000,000 |
| Total IND218 SPOT | | | | | | | 4,400,000,000,000.00 | 44,000,000 | 22,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| Total For IND218 | | | | | | | 4,400,000,000,000.00 | 44,000,000 | 22,000,000 |
| IND218 On 08/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 3,800,000,000,000.00 | 38,000,000 | 1,000,000 |
| Total IND219 SPOT | | | | | | | 3,800,000,000,000.00 | 38,000,000 | 1,000,000 |
| Total For IND219 | | | | | | | 3,800,000,000,000.00 | 38,000,000 | 1,000,000 |
| IND220 On 15/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 4,200,000,000,000.00 | 42,000,000 | 21,000,000 |
| Total IND220 SPOT | | | | | | | 4,200,000,000,000.00 | 42,000,000 | 21,000,000 |
| Total For IND220 | | | | | | | 4,200,000,000,000.00 | 42,000,000 | 21,000,000 |
| IND221 On 22/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND221 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND221 | | | | | | | 0.00 | 0 | 0 |
| IND222 On 29/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND222 | | | | | | | 0.00 | 0 | 0 |
| IND223 On 05/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND223 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND223 | | | | | | | 0.00 | 0 | 0 |
| IND224 On 12/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND224 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND224 | | | | | | | 0.00 | 0 | 0 |
| IND225 On 19/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 35,600,000,000,000.00 | 356,000,000 | 150,000,000 |
| Total IND225 SPOT | | | | | | | 35,600,000,000,000.00 | 356,000,000 | 150,000,000 |
| Total For IND225 | | | | | | | 35,600,000,000,000.00 | 356,000,000 | 150,000,000 |
| IND226 On 26/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 27,000,000,000,000.00 | 270,000,000 | 270,000,000 |
| Total IND226 SPOT | | | | | | | 27,000,000,000,000.00 | 270,000,000 | 270,000,000 |
| Total For IND226 | | | | | | | 27,000,000,000,000.00 | 270,000,000 | 270,000,000 |
| IND227 On 03/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND227 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND227 | | | | | | | 0.00 | 0 | 0 |
| IND228 On 10/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND228 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IND228 | | | | | | | 0.00 | 0 | 0 |
| IND228 On 17/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND229 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND229 | | | | | | | 0.00 | 0 | 0 |
| IND229 On 24/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND230 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND230 | | | | | | | 0.00 | 0 | 0 |
| IND230 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND231 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND231 | | | | | | | 0.00 | 0 | 0 |
| IND231 On 07/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND232 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND232 | | | | | | | 0.00 | 0 | 0 |
| IND232 On 14/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND233 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND233 | | | | | | | 0.00 | 0 | 0 |
| IND233 On 21/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND234 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND234 | | | | | | | 0.00 | 0 | 0 |
| IND234 On 28/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND235 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND235 | | | | | | | 0.00 | 0 | 0 |
| IND235 On 04/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND236 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND236 | | | | | | | 0.00 | 0 | 0 |
| IND236 On 11/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND237 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND237 | | | | | | | 0.00 | 0 | 0 |
| IND237 On 18/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND238 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IND238 | | | | | | | 0.00 | 0 | 0 |
| IND238 On 25/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND239 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND239 | | | | | | | 0.00 | 0 | 0 |
| IND240 On 02/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND240 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND240 | | | | | | | 0.00 | 0 | 0 |
| IND241 On 09/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND241 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND241 | | | | | | | 0.00 | 0 | 0 |
| IND242 On 16/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND242 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND242 | | | | | | | 0.00 | 0 | 0 |
| IND243 On 23/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND243 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND243 | | | | | | | 0.00 | 0 | 0 |
| IND244 On 30/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND244 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND244 | | | | | | | 0.00 | 0 | 0 |
| IND245 On 06/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND245 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND245 | | | | | | | 0.00 | 0 | 0 |
| IND246 On 13/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND246 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND246 | | | | | | | 0.00 | 0 | 0 |
| IND247 On 20/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND247 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND247 | | | | | | | 0.00 | 0 | 0 |
| IND248 On 27/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND248 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IND248 | | | | | | | 0.00 | 0 | 0 |
| IND248 On 04/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND249 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND249 | | | | | | | 0.00 | 0 | 0 |
| IND250 On 11/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND250 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND250 | | | | | | | 0.00 | 0 | 0 |
| ING100 On 19/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING100 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING100 | | | | | | | 0.00 | 0 | 0 |
| ING101 On 21/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING101 | | | | | | | 0.00 | 0 | 0 |
| ING110 On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING114 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING114 | | | | | | | 0.00 | 0 | 0 |
| ING111 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING115 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING115 | | | | | | | 0.00 | 0 | 0 |
| ING112 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING116 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING116 | | | | | | | 0.00 | 0 | 0 |
| ING120 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING126 | | | | | | | 0.00 | 0 | 0 |
| ING121 On 07/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING127 | | | | | | | 0.00 | 0 | 0 |
| ING122 On 26/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING128 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ING128 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 22/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING133 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 10/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING135 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 22/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING139 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING139 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING140 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING140 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 07/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING141 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING141 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 12/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING142 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING142 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 11/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING143 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING143 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 13/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING144 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ING144 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING145 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING145 | | | | | | | 0.00 | 0 | 0 |
| ING14 On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING146 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING146 | | | | | | | 0.00 | 0 | 0 |
| ING30 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING30 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING30 | | | | | | | 0.00 | 0 | 0 |
| ING31 On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING31 | | | | | | | 0.00 | 0 | 0 |
| ING32 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING32 | | | | | | | 0.00 | 0 | 0 |
| ING33 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING33 | | | | | | | 0.00 | 0 | 0 |
| ING34 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING34 | | | | | | | 0.00 | 0 | 0 |
| ING46 On 16/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING46 | | | | | | | 0.00 | 0 | 0 |
| ING60 On 28/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING60U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING60U | | | | | | | 0.00 | 0 | 0 |
| ING82 On 30/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING82 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|------------------|
| Total For ING82 | | | | | | | 0.00 | 0 | 0 |
| ING89 On 31/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING89 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING89 | | | | | | | 0.00 | 0 | 0 |
| INJ02 On 30/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total INJ02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For INJ02 | | | | | | | 0.00 | 0 | 0 |
| IP256L On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IP256U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IP256U | | | | | | | 0.00 | 0 | 0 |
| IPB3 On 04/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPB3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IPB3 | | | | | | | 0.00 | 0 | 0 |
| IPL4 On 29/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IPL4 | | | | | | | 0.00 | 0 | 0 |
| IPL5 On 28/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | 160,000,000,000.00 | 1,600,000 | 0 | 0 |
| Total IPL5 SPOT | | | | | | 160,000,000,000.00 | 1,600,000 | 0 | 0 |
| Total For IPL5 | | | | | | 160,000,000,000.00 | 1,600,000 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,500,000 |
| Total IPL6 SPOT | | | | | | | 0.00 | 0 | 1,500,000 |
| Total For IPL6 | | | | | | | 0.00 | 0 | 1,500,000 |
| IV01 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV01 | | | | | | | 0.00 | 0 | 0 |
| IV012 On 26/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV012 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV012 | | | | | | | 0.00 | 0 | 0 |
| IV013 On 22/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV013 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|-------------------|------------------|
| Total For IV013 | | | | | | | 0.00 | 0 | 0 |
| IV014 On 22/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV014 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV014 | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 2.75000 | 2.75000 | | | 27,500,000,000.00 | 10,000,000 | 5,000,000 |
| Total IV017 SPOT | | | | | | | 27,500,000,000.00 | 10,000,000 | 5,000,000 |
| Total For IV017 | | | | | | | 27,500,000,000.00 | 10,000,000 | 5,000,000 |
| IV03 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV03 | | | | | | | 0.00 | 0 | 0 |
| IV04 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV04 | | | | | | | 0.00 | 0 | 0 |
| IV07 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 920,000,000,000.00 | 9,200,000 | 0 |
| Total IV07 SPOT | | | | | | | 920,000,000,000.00 | 9,200,000 | 0 |
| Total For IV07 | | | | | | | 920,000,000,000.00 | 9,200,000 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 140,000,000,000.00 | 1,400,000 | 0 |
| Total IV09 SPOT | | | | | | | 140,000,000,000.00 | 1,400,000 | 0 |
| Total For IV09 | | | | | | | 140,000,000,000.00 | 1,400,000 | 0 |
| IVA13 On 25/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA134 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For IVA134 | | | | | | | 0.00 | 0 | 0 |
| IVA212 On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA212 | | | | | | | 0.00 | 0 | 0 |
| IVA213 On 29/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 2,400,000,000,000.00 | 24,000,000 | 12,000,000 |
| Total IVA213 SPOT | | | | | | | 2,400,000,000,000.00 | 24,000,000 | 12,000,000 |
| Total For IVA213 | | | | | | | 2,400,000,000,000.00 | 24,000,000 | 12,000,000 |
| IVA214 On 05/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA214 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA214 | | | | | | | 0.00 | 0 | 0 |
| IVA215 On 12/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA215 | | | | | | | 0.00 | 0 | 0 |
| IVA216 On 19/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA216 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA216 | | | | | | | 0.00 | 0 | 0 |
| IVA217 On 26/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 4,200,000,000,000.00 | 42,000,000 | 21,000,000 |
| Total IVA217 SPOT | | | | | | | 4,200,000,000,000.00 | 42,000,000 | 21,000,000 |
| Total For IVA217 | | | | | | | 4,200,000,000,000.00 | 42,000,000 | 21,000,000 |
| IVA218 On 03/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA218 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA218 | | | | | | | 0.00 | 0 | 0 |
| IVA219 On 10/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 3,000,000,000,000.00 | 30,000,000 | 15,000,000 |
| Total IVA219 SPOT | | | | | | | 3,000,000,000,000.00 | 30,000,000 | 15,000,000 |
| Total For IVA219 | | | | | | | 3,000,000,000,000.00 | 30,000,000 | 15,000,000 |
| IVA220 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA220 | | | | | | | 0.00 | 0 | 0 |
| IVA221 On 24/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA221 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|--------------------|---------------|
| Total For IVA221 | | | | | | | 0.00 | 0 | 0 |
| IVA221 On 31/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA222 | | | | | | | 0.00 | 0 | 0 |
| IVA222 On 07/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA223 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA223 | | | | | | | 0.00 | 0 | 0 |
| IVA223 On 14/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | 500,000,000,000.00 | 5,000,000 | 155,000,000 | |
| Total IVA224 SPOT | | | | | | 500,000,000,000.00 | 5,000,000 | 155,000,000 | |
| Total For IVA224 | | | | | | 500,000,000,000.00 | 5,000,000 | 155,000,000 | |
| IVA224 On 21/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA225 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA225 | | | | | | | 0.00 | 0 | 0 |
| IVA225 On 28/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA226 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA226 | | | | | | | 0.00 | 0 | 0 |
| IVA226 On 05/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA227 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA227 | | | | | | | 0.00 | 0 | 0 |
| IVA227 On 12/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA228 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA228 | | | | | | | 0.00 | 0 | 0 |
| IVA228 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA229 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA229 | | | | | | | 0.00 | 0 | 0 |
| IVA229 On 26/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA230 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA230 | | | | | | | 0.00 | 0 | 0 |
| IVA230 On 02/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA231 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IVA231 | | | | | | | 0.00 | 0 | 0 |
| IVA231 On 08/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA232 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA232 | | | | | | | 0.00 | 0 | 0 |
| IVA232 On 16/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA233 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA233 | | | | | | | 0.00 | 0 | 0 |
| IVA233 On 23/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA234 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA234 | | | | | | | 0.00 | 0 | 0 |
| IVA234 On 30/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA235 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA235 | | | | | | | 0.00 | 0 | 0 |
| IVA235 On 06/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA236 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA236 | | | | | | | 0.00 | 0 | 0 |
| IVA236 On 13/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA237 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA237 | | | | | | | 0.00 | 0 | 0 |
| IVA237 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA238 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA238 | | | | | | | 0.00 | 0 | 0 |
| IVA238 On 27/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA239 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA239 | | | | | | | 0.00 | 0 | 0 |
| IVA239 On 04/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA240 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA240 | | | | | | | 0.00 | 0 | 0 |
| IVA240 On 11/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA241 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IVA241 | | | | | | | 0.00 | 0 | 0 |
| IVA241 On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA242 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA242 | | | | | | | 0.00 | 0 | 0 |
| IVA242 On 25/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA243 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA243 | | | | | | | 0.00 | 0 | 0 |
| IVA243 On 01/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA244 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA244 | | | | | | | 0.00 | 0 | 0 |
| IVA244 On 08/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA245 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA245 | | | | | | | 0.00 | 0 | 0 |
| IVA245 On 15/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA246 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA246 | | | | | | | 0.00 | 0 | 0 |
| IVA246 On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA247 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA247 | | | | | | | 0.00 | 0 | 0 |
| IVA247 On 29/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA248 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA248 | | | | | | | 0.00 | 0 | 0 |
| IVA248 On 06/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA249 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA249 | | | | | | | 0.00 | 0 | 0 |
| IVA249 On 13/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA250 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA250 | | | | | | | 0.00 | 0 | 0 |
| IVC001 On 05/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC001 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IVC001 | | | | | | | 0.00 | 0 | 0 |
| IVC00 On 12/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | 0.00 | 0 | 0 |
| IVC00 On 29/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC004 | | | | | | | 0.00 | 0 | 0 |
| KCF01 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KCF01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KCF01U | | | | | | | 0.00 | 0 | 0 |
| KCF02 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KCF02U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KCF02U | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 01/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSB004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSB004 | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSB005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSB005 | | | | | | | 0.00 | 0 | 0 |
| KSP00 On 01/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSP003 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSP003 | | | | | | | 0.00 | 0 | 0 |
| KSP00 On 01/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSP004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSP004 | | | | | | | 0.00 | 0 | 0 |
| KSP00 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSP005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSP005 | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For KW01 | | | | | | | 0.00 | 0 | 0 |
| LBK01 On 25/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LBK01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LBK01 | | | | | | | 0.00 | 0 | 0 |
| LBK02 On 26/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LBK02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LBK02 | | | | | | | 0.00 | 0 | 0 |
| LEO01 On 29/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LEO01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LEO01 | | | | | | | 0.00 | 0 | 0 |
| LGL1 On 12/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,700,000 |
| Total LGL1 SPOT | | | | | | | 0.00 | 0 | 5,700,000 |
| Total For LGL1 | | | | | | | 0.00 | 0 | 5,700,000 |
| MAQ01 On 27/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ007 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ007 | | | | | | | 0.00 | 0 | 0 |
| MAQ01 On 05/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ009 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ009 | | | | | | | 0.00 | 0 | 0 |
| MAQ01 On 26/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ010 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ010 | | | | | | | 0.00 | 0 | 0 |
| MAQ01 On 16/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ011 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ011 | | | | | | | 0.00 | 0 | 0 |
| MBF01 On 16/04/2012 Spot Bond | | | 7.09500 | 7.09500 | | | 0.00 | 0 | 0 |
| Total MBF017 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF017 | | | | | | | 0.00 | 0 | 0 |
| MBF01 On 15/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF018 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| Total For MBF018 | | | | | | | 0.00 | 0 | 0 |
| MBF01 On 15/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF019 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF019 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 26/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF024 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 26/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF025 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 05/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 1,400,000,000,000.00 | 14,000,000 | 7,000,000 |
| Total MBF026 SPOT | | | | | | | 1,400,000,000,000.00 | 14,000,000 | 7,000,000 |
| Total For MBF026 | | | | | | | 1,400,000,000,000.00 | 14,000,000 | 7,000,000 |
| MBF02 On 07/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total MBF027 SPOT | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total For MBF027 | | | | | | | 200,000,000,000.00 | 2,000,000 | 0 |
| MBP01 On 30/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP011 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP011 | | | | | | | 0.00 | 0 | 0 |
| MBP01 On 29/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP012 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP012 | | | | | | | 0.00 | 0 | 0 |
| MBP01 On 29/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP013 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP013 | | | | | | | 0.00 | 0 | 0 |
| MBP16 On 13/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP16U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP16U | | | | | | | 0.00 | 0 | 0 |
| MBP17 On 23/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP17U SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For MBP17U | | | | | | | 0.00 | 0 | 0 |
| MBP17 On 28/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP18U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP18U | | | | | | | 0.00 | 0 | 0 |
| MBP18 On 18/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP19U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP19U | | | | | | | 0.00 | 0 | 0 |
| MBP19 On 17/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP20U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP20U | | | | | | | 0.00 | 0 | 0 |
| MBP20 On 11/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP21U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP21U | | | | | | | 0.00 | 0 | 0 |
| MBP21 On 09/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP22U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP22U | | | | | | | 0.00 | 0 | 0 |
| MBP22 On 13/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP23U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP23U | | | | | | | 0.00 | 0 | 0 |
| MBP23 On 22/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP24U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP24U | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP25U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP25U | | | | | | | 0.00 | 0 | 0 |
| MCB21 On 13/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MCB2M SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MCB2M | | | | | | | 0.00 | 0 | 0 |
| MCB31 On 13/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MCB3M SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For MCB3M | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA1 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA2 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/01/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/07/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | 0.00 | 0 | 0 |
| MEFSI On 05/10/2016 Spot Bond | | | 8.59000 | 8.59000 | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | 0.00 | 0 | 0 |
| MEFSI On 05/01/2019 Spot Bond | | | 9.34000 | 9.34000 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | 0.00 | 0 | 0 |
| MEFSI On 05/01/2022 Spot Bond | | | 10.01000 | 10.01000 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | 0.00 | 0 | 0 |
| MET01 On 15/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 82,200,000 |
| Total MET01 SPOT | | | | | | | 0.00 | 0 | 82,200,000 |
| Total For MET01 | | | | | | | 0.00 | 0 | 82,200,000 |
| MFS1/ On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1A1 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For MFS1A1 | | | | | | | 0.00 | 0 | 0 |
| MFS1/ On 20/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | 0.00 | 0 | 0 |
| MFS1E On 20/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | 0.00 | 0 | 0 |
| MGL0 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,000,000 |
| Total MGL01 SPOT | | | | | | | 0.00 | 0 | 16,000,000 |
| Total For MGL01 | | | | | | | 0.00 | 0 | 16,000,000 |
| MTN0 On 13/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,500,000 |
| Total MTN02 SPOT | | | | | | | 0.00 | 0 | 2,500,000 |
| Total For MTN02 | | | | | | | 0.00 | 0 | 2,500,000 |
| MTN0 On 13/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,500,000 |
| Total MTN03 SPOT | | | | | | | 0.00 | 0 | 14,500,000 |
| Total For MTN03 | | | | | | | 0.00 | 0 | 14,500,000 |
| MTN0 On 13/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,000,000 |
| Total MTN04 SPOT | | | | | | | 0.00 | 0 | 4,000,000 |
| Total For MTN04 | | | | | | | 0.00 | 0 | 4,000,000 |
| MTN0 On 28/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTN05 | | | | | | | 0.00 | 0 | 0 |
| MTNC On 04/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTNC06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC06 | | | | | | | 0.00 | 0 | 0 |
| MTNC On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTNC07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC07 | | | | | | | 0.00 | 0 | 0 |
| N4A11 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A111 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For N4A111 | | | | | | | 0.00 | 0 | 0 |
| N4A20 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A205 | | | | | | | 0.00 | 0 | 0 |
| N4A20 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A208 | | | | | | | 0.00 | 0 | 0 |
| N4A21 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | 0.00 | 0 | 0 |
| N4A30 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | 0.00 | 0 | 0 |
| N4A30 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | 0.00 | 0 | 0 |
| N4A30 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | 0.00 | 0 | 0 |
| N4A31 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | 0.00 | 0 | 0 |
| N4A40 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A402 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A402 | | | | | | | 0.00 | 0 | 0 |
| N4A40 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | 0.00 | 0 | 0 |
| N4A40 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For N4A408 | | | | | | | 0.00 | 0 | 0 |
| N4A41 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | 0.00 | 0 | 0 |
| N4A50 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A502 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A502 | | | | | | | 0.00 | 0 | 0 |
| N4B50 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4B508 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4B508 | | | | | | | 0.00 | 0 | 0 |
| N4C50 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4C508 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4C508 | | | | | | | 0.00 | 0 | 0 |
| N4D68 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4D68U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4D68U | | | | | | | 0.00 | 0 | 0 |
| N4E68 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4E68U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4E68U | | | | | | | 0.00 | 0 | 0 |
| NBK10 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK10B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10B | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 27/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK11B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11B | | | | | | | 0.00 | 0 | 0 |
| NBK12 On 20/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK12B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12B | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 21/02/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|------------------|
| Total For NBK13B | | | | | | | 0.00 | 0 | 0 |
| NBK1E On 09/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK1B | | | | | | | 0.00 | 0 | 0 |
| NBK2E On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,500,000 |
| Total NBK2A SPOT | | | | | | | 0.00 | 0 | 8,500,000 |
| Total For NBK2A | | | | | | | 0.00 | 0 | 8,500,000 |
| NBK2E On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK2B | | | | | | | 0.00 | 0 | 0 |
| NBK3E On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,000,000 |
| Total NBK3A SPOT | | | | | | | 0.00 | 0 | 6,000,000 |
| Total For NBK3A | | | | | | | 0.00 | 0 | 6,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | 0.00 | 0 | 0 |
| NBK5E On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | 280,000,000,000.00 | 2,800,000 | 2,800,000 | 0 |
| Total NBK5B SPOT | | | | | | 280,000,000,000.00 | 2,800,000 | 2,800,000 | 0 |
| Total For NBK5B | | | | | | 280,000,000,000.00 | 2,800,000 | 2,800,000 | 0 |
| NBK6E On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,500,000 |
| Total NBK6A SPOT | | | | | | | 0.00 | 0 | 9,500,000 |
| Total For NBK6A | | | | | | | 0.00 | 0 | 9,500,000 |
| NBK6E On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | 160,000,000,000.00 | 1,600,000 | 1,600,000 | 0 |
| Total NBK6B SPOT | | | | | | 160,000,000,000.00 | 1,600,000 | 1,600,000 | 0 |
| Total For NBK6B | | | | | | 160,000,000,000.00 | 1,600,000 | 1,600,000 | 0 |
| NBK7E On 19/04/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | 0.00 | 0 | 0 |
| NBK8E On 24/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK8A SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For NBK8A | | | | | | | 0.00 | 0 | 0 |
| NBK8E On 24/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK8B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK8B | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,900,000 |
| Total NBK9A SPOT | | | | | | | 0.00 | 0 | 9,900,000 |
| Total For NBK9A | | | | | | | 0.00 | 0 | 9,900,000 |
| NBK9E On 23/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK9B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9B | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11 | | | | | | | 0.00 | 0 | 0 |
| NCLN17 On 24/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN17 | | | | | | | 0.00 | 0 | 0 |
| NCLN19 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN19 | | | | | | | 0.00 | 0 | 0 |
| NCLN42 On 30/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN42 | | | | | | | 0.00 | 0 | 0 |
| NCLN43 On 28/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN43 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN43 | | | | | | | 0.00 | 0 | 0 |
| NCLN44 On 17/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN44 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN44 | | | | | | | 0.00 | 0 | 0 |
| NCLN45 On 22/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN45 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For NCLN45 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 20/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN46 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN48 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN48 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 12/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN49 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 25/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN50 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN51 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN52 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN53 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN53 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 31/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN54 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN54 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 07/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN55 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 15/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN56 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For NCLN56 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 01/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN58 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 30/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN61 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 02/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN62 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN62 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 08/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN63 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN63 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 25/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN64 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN64 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 25/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN65 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN65 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 29/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN66 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN66 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN67 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN67 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 30/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN68 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN68 | | | | | | | 0.00 | 0 | 0 |
| NCLN€ On 27/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|-------------------|-------------------|
| Total For NCLN69 | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 30/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN70 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN70 | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 17/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN71 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN71 | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 17/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN72 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN72 | | | | | | | 0.00 | 0 | 0 |
| NED10 On 15/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED10 | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED11 | | | | | | | 0.00 | 0 | 0 |
| NED12 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED12A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED12A | | | | | | | 0.00 | 0 | 0 |
| NED12 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED12B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED12B | | | | | | | 0.00 | 0 | 0 |
| NED6 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 5,000,000,000.00 | 50,000,000 | 24,300,000 |
| Total NED6 SPOT | | | | | | | 5,000,000,000.00 | 50,000,000 | 24,300,000 |
| Total For NED6 | | | | | | | 5,000,000,000.00 | 50,000,000 | 24,300,000 |
| NED8 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 30,000,000,000.00 | 300,000 | 4,800,000 |
| Total NED8 SPOT | | | | | | | 30,000,000,000.00 | 300,000 | 4,800,000 |
| Total For NED8 | | | | | | | 30,000,000,000.00 | 300,000 | 4,800,000 |
| NED9 On 06/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| Total For NED9 | | | | | | | 0.00 | 0 | 0 |
| NEDH On 20/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | 0.00 | 0 | 0 |
| NEDH On 20/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | 0.00 | 0 | 0 |
| NET31 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 1,460,000,000,000.00 | 14,600,000 | 7,300,000 |
| Total NET31 SPOT | | | | | | | 1,460,000,000,000.00 | 14,600,000 | 7,300,000 |
| Total For NET31 | | | | | | | 1,460,000,000,000.00 | 14,600,000 | 7,300,000 |
| NET42 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NET42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NET42 | | | | | | | 0.00 | 0 | 0 |
| NET43 On 13/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NET43 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NET43 | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | 0.00 | 0 | 0 |
| NMP20N On 24/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | 0.00 | 0 | 0 |
| NQ1A11 On 22/05/2016 Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | 0.00 | 0 | 0 |
| NQ1A12 On 22/05/2014 Spot Bond | | | 6.58500 | 6.58500 | | | 0.00 | 0 | 0 |
| Total NQ1A12 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For NQ1A12 | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2012 Spot Bond | | | 6.12500 | 6.12500 | | | 0.00 | 0 | 0 |
| Total NQ1A13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A13 | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1A14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A14 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2014 Spot Bond | | | 6.92500 | 6.92500 | | | 0.00 | 0 | 0 |
| Total NQ1B11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B11 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2012 Spot Bond | | | 6.57500 | 6.57500 | | | 0.00 | 0 | 0 |
| Total NQ1B12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B12 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1B13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B13 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2014 Spot Bond | | | 7.32500 | 7.32500 | | | 0.00 | 0 | 0 |
| Total NQ1C11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C11 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2012 Spot Bond | | | 7.05500 | 7.05500 | | | 0.00 | 0 | 0 |
| Total NQ1C12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C12 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1C13 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| Total For NQ1C13 | | | | | | | 0.00 | 0 | 0 |
| NQF1/ On 22/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1A8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1A8 | | | | | | | 0.00 | 0 | 0 |
| NQF1/ On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1A9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1A9 | | | | | | | 0.00 | 0 | 0 |
| NQF1E On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1B9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1B9 | | | | | | | 0.00 | 0 | 0 |
| NQF1C On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1C9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1C9 | | | | | | | 0.00 | 0 | 0 |
| NQF1I On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1D4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D4 | | | | | | | 0.00 | 0 | 0 |
| NQF1I On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | 0.00 | 0 | 0 |
| NQF1I On 22/05/2016 Spot Bond | | | 8.21500 | 8.21500 | | | 0.00 | 0 | 0 |
| Total NQF1D6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D6 | | | | | | | 0.00 | 0 | 0 |
| NRA01 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 30,000,000 |
| Total NRA013 SPOT | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For NRA013 | | | | | | | 0.00 | 0 | 30,000,000 |
| NRA01 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 122,000,000 |
| Total NRA014 SPOT | | | | | | | 0.00 | 0 | 122,000,000 |
| Total For NRA014 | | | | | | | 0.00 | 0 | 122,000,000 |
| NRA01 On 30/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,900,000 |
| Total NRA018 SPOT | | | | | | | 0.00 | 0 | 6,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For NRA018 | | | | | | | 0.00 | 0 | 6,900,000 |
| NRA01 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NRA01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NRA01U | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 31/10/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total NRA022 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For NRA022 | | | | | | | 0.00 | 0 | 5,000,000 |
| NRA02 On 31/05/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 78,000,000 |
| Total NRA023 SPOT | | | | | | | 0.00 | 0 | 78,000,000 |
| Total For NRA023 | | | | | | | 0.00 | 0 | 78,000,000 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,800,000 |
| Total NRA028 SPOT | | | | | | | 0.00 | 0 | 7,800,000 |
| Total For NRA028 | | | | | | | 0.00 | 0 | 7,800,000 |
| NTC08 On 13/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC08 | | | | | | | 0.00 | 0 | 0 |
| NTC09 On 18/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC09 | | | | | | | 0.00 | 0 | 0 |
| NTC10 On 18/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC10 | | | | | | | 0.00 | 0 | 0 |
| NTC11 On 18/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC11 | | | | | | | 0.00 | 0 | 0 |
| NTC12 On 25/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | 0.00 | 0 | 0 |
| NTC13 On 31/01/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC13 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| Total For NTC13 | | | | | | | 0.00 | 0 | 0 |
| OCT1/ On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A1 | | | | | | | 0.00 | 0 | 0 |
| OCT1/ On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A4 | | | | | | | 0.00 | 0 | 0 |
| OCT1E On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1B1 | | | | | | | 0.00 | 0 | 0 |
| OCT1C On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1C1 | | | | | | | 0.00 | 0 | 0 |
| OCT1I On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1D1 | | | | | | | 0.00 | 0 | 0 |
| OCT1E On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1E1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1E1 | | | | | | | 0.00 | 0 | 0 |
| OML0 On 27/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 95,000,000 |
| Total OML01 SPOT | | | | | | | 0.00 | 0 | 95,000,000 |
| Total For OML01 | | | | | | | 0.00 | 0 | 95,000,000 |
| OTCAI On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA03 | | | | | | | 0.00 | 0 | 0 |
| OTCAI On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000,000.00 | 1,000,000 | 0 |
| Total OTCA05 SPOT | | | | | | | 100,000,000,000.00 | 1,000,000 | 0 |
| Total For OTCA05 | | | | | | | 100,000,000,000.00 | 1,000,000 | 0 |
| OTCAI On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000,000.00 | 1,000,000 | 0 |
| Total OTCA06 SPOT | | | | | | | 100,000,000,000.00 | 1,000,000 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|---------------|
| Total For OTCA06 | | | | | | | 100,000,000,000.00 | 1,000,000 | 0 |
| OTCA On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 420,000,000,000.00 | 4,200,000 | 0 |
| Total OTCA07 SPOT | | | | | | | 420,000,000,000.00 | 4,200,000 | 0 |
| Total For OTCA07 | | | | | | | 420,000,000,000.00 | 4,200,000 | 0 |
| OTCA On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA08 | | | | | | | 0.00 | 0 | 0 |
| OTCA On 30/04/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA10 | | | | | | | 0.00 | 0 | 0 |
| OTCA On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA1U | | | | | | | 0.00 | 0 | 0 |
| OTCB On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCB1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCB1U | | | | | | | 0.00 | 0 | 0 |
| PBET On 13/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBET01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PBET01 | | | | | | | 0.00 | 0 | 0 |
| PCF02 On 06/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PCF02U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PCF02U | | | | | | | 0.00 | 0 | 0 |
| PCF03 On 06/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PCF03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PCF03 | | | | | | | 0.00 | 0 | 0 |
| PR2A1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A1F | | | | | | | 0.00 | 0 | 0 |
| PR2A2 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A2B SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For PR2A2B | | | | | | | 0.00 | 0 | 0 |
| PR2A3 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A3B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A3B | | | | | | | 0.00 | 0 | 0 |
| PR2A4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A4D | | | | | | | 0.00 | 0 | 0 |
| PR2A5 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A9D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A9D | | | | | | | 0.00 | 0 | 0 |
| PR2A6 On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A9E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A9E | | | | | | | 0.00 | 0 | 0 |
| PR2B1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B1B | | | | | | | 0.00 | 0 | 0 |
| PR2B1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B1F | | | | | | | 0.00 | 0 | 0 |
| PR2B2 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B2B | | | | | | | 0.00 | 0 | 0 |
| PR2B4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B4D | | | | | | | 0.00 | 0 | 0 |
| PR2B5 On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B5E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B5E | | | | | | | 0.00 | 0 | 0 |
| PR2C1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2C1B SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For PR2C1B | | | | | | | 0.00 | 0 | 0 |
| PR2C1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2C1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2C1F | | | | | | | 0.00 | 0 | 0 |
| PR2C4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2C4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2C4D | | | | | | | 0.00 | 0 | 0 |
| PR2D1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2D1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2D1B | | | | | | | 0.00 | 0 | 0 |
| PR2D1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2D1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2D1F | | | | | | | 0.00 | 0 | 0 |
| PR2D4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2D4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2D4D | | | | | | | 0.00 | 0 | 0 |
| PRM1 On 15/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRM1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRM1A4 | | | | | | | 0.00 | 0 | 0 |
| PRP1 On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP1A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP1A3 | | | | | | | 0.00 | 0 | 0 |
| PRP1E On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP1B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP1B3 | | | | | | | 0.00 | 0 | 0 |
| PRP1C On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP1C3 | | | | | | | 0.00 | 0 | 0 |
| PRP2 On 04/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP2A2 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| Total For PRP2A2 | | | | | | | 0.00 | 0 | 0 |
| R009P On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R009P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R009P | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Spot Bond | | | 6.93000 | 6.83500 | | | 178,238,885,115,060.00 | 25,719,896,842 | 21,938,552,823 |
| Total R157 SPOT | | | | | | | 178,238,885,115,060.00 | 25,719,896,842 | 21,938,552,823 |
| Total For R157 | | | | | | | 178,238,885,115,060.00 | 25,719,896,842 | 21,938,552,823 |
| R158P On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R158P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R158P | | | | | | | 0.00 | 0 | 0 |
| R159P On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R159P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R159P | | | | | | | 0.00 | 0 | 0 |
| R179 On 01/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R179 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R179 | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.53000 | 8.42000 | | | 108,354,785,316,430.00 | 12,702,788,431 | 9,429,960,245 |
| Total R186 SPOT | | | | | | | 108,354,785,316,430.00 | 12,702,788,431 | 9,429,960,245 |
| Total For R186 | | | | | | | 108,354,785,316,430.00 | 12,702,788,431 | 9,429,960,245 |
| R187P On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R187P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R187P | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R188P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R188P | | | | | | | 0.00 | 0 | 0 |
| R189 On 31/03/2013 Spot Bond | | | 214.45265 | 214.21377 | | | 32,528,439,798,685.70 | 151,681,221 | 536,498,541 |
| Total R189 SPOT | | | | | | | 32,528,439,798,685.70 | 151,681,221 | 536,498,541 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For R189 | | | | | | | 32,528,439,798,685.70 | 151,681,221 | 536,498,541 |
| R197 On 07/12/2023 Spot Bond | | | 2.08000 | 2.08000 | | | 29,546,400,000.00 | 14,205,000 | 709,242,539 |
| Total R197 SPOT | | | | | | | 29,546,400,000.00 | 14,205,000 | 709,242,539 |
| Total For R197 | | | | | | | 29,546,400,000.00 | 14,205,000 | 709,242,539 |
| R201 On 21/12/2014 Spot Bond | | | 6.29000 | 6.20500 | | | 22,887,099,876,410.00 | 3,638,648,629 | 4,047,987,931 |
| Total R201 SPOT | | | | | | | 22,887,099,876,410.00 | 3,638,648,629 | 4,047,987,931 |
| Total For R201 | | | | | | | 22,887,099,876,410.00 | 3,638,648,629 | 4,047,987,931 |
| R202 On 07/12/2033 Spot Bond | | | 2.32500 | 2.32500 | | | 340,496,250,000.00 | 146,450,000 | 1,595,314,769 |
| Total R202 SPOT | | | | | | | 340,496,250,000.00 | 146,450,000 | 1,595,314,769 |
| Total For R202 | | | | | | | 340,496,250,000.00 | 146,450,000 | 1,595,314,769 |
| R203 On 15/09/2017 Spot Bond | | | 7.50500 | 7.41000 | | | 24,747,889,761,440.00 | 3,297,520,288 | 7,277,675,552 |
| Total R203 SPOT | | | | | | | 24,747,889,761,440.00 | 3,297,520,288 | 7,277,675,552 |
| Total For R203 | | | | | | | 24,747,889,761,440.00 | 3,297,520,288 | 7,277,675,552 |
| R204 On 21/12/2018 Spot Bond | | | 7.80500 | 7.71000 | | | 57,130,424,910,405.00 | 7,319,721,321 | 6,081,644,329 |
| Total R204 SPOT | | | | | | | 57,130,424,910,405.00 | 7,319,721,321 | 6,081,644,329 |
| Total For R204 | | | | | | | 57,130,424,910,405.00 | 7,319,721,321 | 6,081,644,329 |
| R205 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,555,000,000 |
| Total R205 SPOT | | | | | | | 0.00 | 0 | 1,555,000,000 |
| Total For R205 | | | | | | | 0.00 | 0 | 1,555,000,000 |
| R206 On 15/01/2014 Spot Bond | | | 6.09500 | 6.03500 | | | 59,551,794,810,000.00 | 9,770,598,000 | 4,849,223,804 |
| Total R206 SPOT | | | | | | | 59,551,794,810,000.00 | 9,770,598,000 | 4,849,223,804 |
| Total For R206 | | | | | | | 59,551,794,810,000.00 | 9,770,598,000 | 4,849,223,804 |
| R207 On 15/01/2020 Spot Bond | | | 8.00000 | 7.91000 | | | 19,726,195,200,000.00 | 2,465,774,400 | 9,680,981,900 |
| Total R207 SPOT | | | | | | | 19,726,195,200,000.00 | 2,465,774,400 | 9,680,981,900 |
| Total For R207 | | | | | | | 19,726,195,200,000.00 | 2,465,774,400 | 9,680,981,900 |
| R208 On 31/03/2021 Spot Bond | | | 8.05500 | 7.96000 | | | 46,991,759,368,545.00 | 5,833,862,119 | 9,016,531,157 |
| Total R208 SPOT | | | | | | | 46,991,759,368,545.00 | 5,833,862,119 | 9,016,531,157 |
| Total For R208 | | | | | | | 46,991,759,368,545.00 | 5,833,862,119 | 9,016,531,157 |
| R209 On 31/03/2036 Spot Bond | | | 8.96500 | 8.86000 | | | 48,348,011,910,000.00 | 5,392,974,000 | 6,968,503,953 |
| Total R209 SPOT | | | | | | | 48,348,011,910,000.00 | 5,392,974,000 | 6,968,503,953 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For R209 | | | | | | | 48,348,011,910,000.00 | 5,392,974,000 | 6,968,503,953 |
| R210 On 31/03/2028 Spot Bond | | | 2.30500 | 2.30500 | | | 42,469,625,000.00 | 18,425,000 | 1,143,098,588 |
| Total R210 SPOT | | | | | | | 42,469,625,000.00 | 18,425,000 | 1,143,098,588 |
| Total For R210 | | | | | | | 42,469,625,000.00 | 18,425,000 | 1,143,098,588 |
| R211 On 31/01/2017 Spot Bond | | | 0.79000 | 0.79000 | | | 2,226,220,000,000.00 | 2,818,000,000 | 3,028,020,848 |
| Total R211 SPOT | | | | | | | 2,226,220,000,000.00 | 2,818,000,000 | 3,028,020,848 |
| Total For R211 | | | | | | | 2,226,220,000,000.00 | 2,818,000,000 | 3,028,020,848 |
| R212 On 31/01/2022 Spot Bond | | | 2.08000 | 2.08000 | | | 1,941,222,400,000.00 | 933,280,000 | 1,349,124,939 |
| Total R212 SPOT | | | | | | | 1,941,222,400,000.00 | 933,280,000 | 1,349,124,939 |
| Total For R212 | | | | | | | 1,941,222,400,000.00 | 933,280,000 | 1,349,124,939 |
| R213 On 28/02/2031 Spot Bond | | | 8.87500 | 8.76500 | | | 38,197,236,750,000.00 | 4,303,914,000 | 2,805,018,000 |
| Total R213 SPOT | | | | | | | 38,197,236,750,000.00 | 4,303,914,000 | 2,805,018,000 |
| Total For R213 | | | | | | | 38,197,236,750,000.00 | 4,303,914,000 | 2,805,018,000 |
| R214 On 28/02/2041 Spot Bond | | | 6.50000 | 6.50000 | | | 7,060,144,000,000.00 | 1,086,176,000 | 3,575,785,000 |
| Total R214 SPOT | | | | | | | 7,060,144,000,000.00 | 1,086,176,000 | 3,575,785,000 |
| Total For R214 | | | | | | | 7,060,144,000,000.00 | 1,086,176,000 | 3,575,785,000 |
| R222C On 15/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R222C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R222C | | | | | | | 0.00 | 0 | 0 |
| R223C On 15/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R223C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R223C | | | | | | | 0.00 | 0 | 0 |
| R224C On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R224C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R224C | | | | | | | 0.00 | 0 | 0 |
| R225C On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R225C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R225C | | | | | | | 0.00 | 0 | 0 |
| R226C On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R226C SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R226C | | | | | | | 0.00 | 0 | 0 |
| R227C On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R227C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R227C | | | | | | | 0.00 | 0 | 0 |
| R228C On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R228C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R228C | | | | | | | 0.00 | 0 | 0 |
| R229C On 15/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R229C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R229C | | | | | | | 0.00 | 0 | 0 |
| R230C On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | 0.00 | 0 | 0 |
| R321C On 21/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R321C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R321C | | | | | | | 0.00 | 0 | 0 |
| R322C On 21/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R322C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R322C | | | | | | | 0.00 | 0 | 0 |
| R323C On 21/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R323C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R323C | | | | | | | 0.00 | 0 | 0 |
| R324C On 21/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R324C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R324C | | | | | | | 0.00 | 0 | 0 |
| R325C On 21/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R325C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R325C | | | | | | | 0.00 | 0 | 0 |
| R326C On 21/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R326C SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R326C | | | | | | | 0.00 | 0 | 0 |
| R327C On 21/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R327C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R327C | | | | | | | 0.00 | 0 | 0 |
| R328C On 21/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R328C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R328C | | | | | | | 0.00 | 0 | 0 |
| R329C On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R329C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R329C | | | | | | | 0.00 | 0 | 0 |
| R330C On 21/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | 0.00 | 0 | 0 |
| R332C On 21/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | 0.00 | 0 | 0 |
| R333C On 21/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R336C | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R346C | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R352C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 16/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB01 | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 15/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB02 | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 15/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | 0.00 | 0 | 0 |
| RCSC1 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC06 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| Total For RCSC06 | | | | | | | 0.00 | 0 | 0 |
| RCSC06 On 06/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC07 | | | | | | | 0.00 | 0 | 0 |
| RCSC07 On 08/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC08 | | | | | | | 0.00 | 0 | 0 |
| RDFC03 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDFC03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC03 | | | | | | | 0.00 | 0 | 0 |
| RES05 On 17/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | 600,000,000,000.00 | 6,000,000 | 3,000,000 | |
| Total RES05 SPOT | | | | | | 600,000,000,000.00 | 6,000,000 | 3,000,000 | |
| Total For RES05 | | | | | | 600,000,000,000.00 | 6,000,000 | 3,000,000 | |
| RES06 On 18/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES06 | | | | | | | 0.00 | 0 | 0 |
| RES08 On 15/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES08 | | | | | | | 0.00 | 0 | 0 |
| RESB01 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RESB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RESB01 | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | 0.00 | 0 | 0 |
| RP001 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RP001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RP001 | | | | | | | 0.00 | 0 | 0 |
| RP002 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RP002 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For RP002 | | | | | | | 0.00 | 0 | 0 |
| RP004 On 25/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RP004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RP004 | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | 0.00 | 0 | 0 |
| RPG01 On 28/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPG01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPG01 | | | | | | | 0.00 | 0 | 0 |
| RPG02 On 25/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPG01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPG01U | | | | | | | 0.00 | 0 | 0 |
| RPG03 On 25/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPG02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPG02 | | | | | | | 0.00 | 0 | 0 |
| RPP01 On 31/08/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | 0.00 | 0 | 0 |
| RPP02 On 12/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP02U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP02U | | | | | | | 0.00 | 0 | 0 |
| RPP03 On 10/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP03U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP03U | | | | | | | 0.00 | 0 | 0 |
| RPP04 On 07/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | 0.00 | 0 | 0 |
| RPP05 On 21/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP05U SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For RPP05U | | | | | | | 0.00 | 0 | 0 |
| RW02 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 1,054,700,000,000.00 | 10,547,000 | 5,273,500 |
| Total RW02 SPOT | | | | | | | 1,054,700,000,000.00 | 10,547,000 | 5,273,500 |
| Total For RW02 | | | | | | | 1,054,700,000,000.00 | 10,547,000 | 5,273,500 |
| RW21 On 21/04/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | 0.00 | 0 | 0 |
| SBC2 On 28/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBC2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBC2 | | | | | | | 0.00 | 0 | 0 |
| SBC3 On 06/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBC3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBC3 | | | | | | | 0.00 | 0 | 0 |
| SBK10 On 19/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK10 | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 26,800,000 |
| Total SBK12 SPOT | | | | | | | 0.00 | 0 | 26,800,000 |
| Total For SBK12 | | | | | | | 0.00 | 0 | 26,800,000 |
| SBK13 On 24/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK13 | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 43,400,000 |
| Total SBK16 SPOT | | | | | | | 200,000,000,000.00 | 2,000,000 | 43,400,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| Total For SBK16 | | | | | | | 200,000,000,000.00 | 2,000,000 | 43,400,000 |
| SBK7 On 24/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 17,500,000 |
| Total SBK7 SPOT | | | | | | | 0.00 | 0 | 17,500,000 |
| Total For SBK7 | | | | | | | 0.00 | 0 | 17,500,000 |
| SBK8 On 10/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,500,000 |
| Total SBK8 SPOT | | | | | | | 0.00 | 0 | 2,500,000 |
| Total For SBK8 | | | | | | | 0.00 | 0 | 2,500,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,000,000 |
| Total SBK9 SPOT | | | | | | | 0.00 | 0 | 7,000,000 |
| Total For SBK9 | | | | | | | 0.00 | 0 | 7,000,000 |
| SBK11 On 09/04/2014 Spot Bond | | | 5.75000 | 5.75000 | | | 0.00 | 0 | 4,000,000 |
| Total SBK11 SPOT | | | | | | | 0.00 | 0 | 4,000,000 |
| Total For SBK11 | | | | | | | 0.00 | 0 | 4,000,000 |
| SBN18 On 14/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN18 | | | | | | | 0.00 | 0 | 0 |
| SBN20 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN20 | | | | | | | 0.00 | 0 | 0 |
| SBN27 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN27 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN27 | | | | | | | 0.00 | 0 | 0 |
| SBN29 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN29 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN29 | | | | | | | 0.00 | 0 | 0 |
| SBN31 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN31 | | | | | | | 0.00 | 0 | 0 |
| SBN32 On 19/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN32 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For SBN32 | | | | | | | 0.00 | 0 | 0 |
| SBN33 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | 0.00 | 0 | 0 |
| SBN34 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN34 | | | | | | | 0.00 | 0 | 0 |
| SBN35 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN35 | | | | | | | 0.00 | 0 | 0 |
| SBN36 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN36 | | | | | | | 0.00 | 0 | 0 |
| SBN42 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN42 | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | 0.00 | 0 | 0 |
| SBN49 On 02/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN49 | | | | | | | 0.00 | 0 | 0 |
| SBN50 On 23/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN50 | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN51 | | | | | | | 0.00 | 0 | 0 |
| SBN52 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN52 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For SBN52 | | | | | | | 0.00 | 0 | 0 |
| SBR0C On 05/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBR003 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBR003 | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | 0.00 | 0 | 0 |
| SBS14 On 07/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS14 | | | | | | | 0.00 | 0 | 0 |
| SBS15 On 26/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS15 | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS4 | | | | | | | 0.00 | 0 | 0 |
| SBS7 On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS7 | | | | | | | 0.00 | 0 | 0 |
| SBS9 On 07/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total SBS9 SPOT | | | | | | | 0.00 | 0 | 3,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For SBS9 | | | | | | | 0.00 | 0 | 3,000,000 |
| SBS11 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 15,000,000 |
| Total SBS10 SPOT | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For SBSI10 | | | | | | | 0.00 | 0 | 15,000,000 |
| SBS11 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | 0.00 | 0 | 0 |
| SBS11 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | 0.00 | 0 | 0 |
| SCM11 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM107 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM107 | | | | | | | 0.00 | 0 | 0 |
| SCM2 On 20/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM220 | | | | | | | 0.00 | 0 | 0 |
| SCM2 On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM223 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM223 | | | | | | | 0.00 | 0 | 0 |
| SCM2 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM224 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM224 | | | | | | | 0.00 | 0 | 0 |
| SCM2 On 19/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 5,000,000,000,000.00 | 50,000,000 | 50,000,000 |
| Total SCM225 SPOT | | | | | | | 5,000,000,000,000.00 | 50,000,000 | 50,000,000 |
| Total For SCM225 | | | | | | | 5,000,000,000,000.00 | 50,000,000 | 50,000,000 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SHF01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SHF01 | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For SHI02 | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | 0.00 | 0 | 0 |
| SLI1 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SLI1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SLI1 | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,600,000 |
| Total SLI2 SPOT | | | | | | | 0.00 | 0 | 8,600,000 |
| Total For SLI2 | | | | | | | 0.00 | 0 | 8,600,000 |
| SMF1 On 27/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SMF1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SMF1 | | | | | | | 0.00 | 0 | 0 |
| SMF3 On 30/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SMF3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SMF3 | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000 |
| Total SNT01 SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SNT01 | | | | | | | 0.00 | 0 | 10,000,000 |
| SPDA1 On 21/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SPDA1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA1 | | | | | | | 0.00 | 0 | 0 |
| SPDA2 On 21/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | 0.00 | 0 | 0 |
| SSA01 On 28/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | 0.00 | 0 | 0 |
| SSA02 On 17/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSA02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total For SSA02 | | | | | | | 0.00 | 0 | 0 |
| SSN0C On 01/03/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 25/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN833 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN833 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN860 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN860 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 27/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN882 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN882 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 800,000,000,000.00 | 8,000,000 | 4,000,000 |
| Total SYN885 SPOT | | | | | | | 800,000,000,000.00 | 8,000,000 | 4,000,000 |
| Total For SYN885 | | | | | | | 800,000,000,000.00 | 8,000,000 | 4,000,000 |
| SYN8E On 03/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN886 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN886 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 17/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN888 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN888 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 19/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN889 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN889 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 20/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN890 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN890 | | | | | | | 0.00 | 0 | 0 |
| SYN8E On 03/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN891 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For SYN891 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 11/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN893 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN893 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 15/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN894 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN894 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 16/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN895 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN895 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 16/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN896 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN896 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN898 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN898 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 21/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN899 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN899 | | | | | | | 0.00 | 0 | 0 |
| SYN9€ On 22/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN900 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN900 | | | | | | | 0.00 | 0 | 0 |
| SYN9€ On 23/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN901 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN901 | | | | | | | 0.00 | 0 | 0 |
| SYN9€ On 25/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN902 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN902 | | | | | | | 0.00 | 0 | 0 |
| SYN9€ On 19/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN903 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For SYN903 | | | | | | | 0.00 | 0 | 0 |
| SYN9C On 04/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN904 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN904 | | | | | | | 0.00 | 0 | 0 |
| SYN9C On 20/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN905 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN905 | | | | | | | 0.00 | 0 | 0 |
| SYN9C On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN906 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN906 | | | | | | | 0.00 | 0 | 0 |
| SYN9C On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN907 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN907 | | | | | | | 0.00 | 0 | 0 |
| SZ18 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SZ18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SZ18 | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | 0.00 | 0 | 0 |
| T018 On 15/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total T018 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For T018 | | | | | | | 0.00 | 0 | 0 |
| TFS06 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,626,248 |
| Total TFS06 SPOT | | | | | | | 0.00 | 0 | 1,626,248 |
| Total For TFS06 | | | | | | | 0.00 | 0 | 1,626,248 |
| TFS68 On 14/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS68U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS68U | | | | | | | 0.00 | 0 | 0 |
| TFS73 On 11/02/2013 Spot Bond | | | 6.27500 | 6.27500 | | | 0.00 | 0 | 0 |
| Total TFS73 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|------------------|
| Total For TFS73 | | | | | | | 0.00 | 0 | 0 |
| TFS77 On 12/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS77 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS77 | | | | | | | 0.00 | 0 | 0 |
| TFS78 On 18/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS78 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS78 | | | | | | | 0.00 | 0 | 0 |
| TFS83 On 28/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS83 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS83 | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | 0.00 | 0 | 0 |
| TFS90 On 05/03/2013 Spot Bond | | | 6.27000 | 6.27000 | | | 0.00 | 0 | 0 |
| Total TFS90 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS90 | | | | | | | 0.00 | 0 | 0 |
| TFS92 On 08/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS92 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS92 | | | | | | | 0.00 | 0 | 0 |
| TFS93 On 17/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS93 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS93 | | | | | | | 0.00 | 0 | 0 |
| TFS94 On 14/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | 0.00 | 4,000,000 | 2,000,000 |
| Total TFS94 SPOT | | | | | | 400,000,000,000.00 | | 4,000,000 | 2,000,000 |
| Total For TFS94 | | | | | | 400,000,000,000.00 | | 4,000,000 | 2,000,000 |
| TH7A2 On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH7A2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TH7A2A | | | | | | | 0.00 | 0 | 0 |
| TH9A1 On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH9A10 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For TH9A10 | | | | | | | 0.00 | 0 | 0 |
| THE7A On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE7A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE7A1 | | | | | | | 0.00 | 0 | 0 |
| THE7A On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 20,000 |
| Total THE7A3 SPOT | | | | | | | 0.00 | 0 | 20,000 |
| Total For THE7A3 | | | | | | | 0.00 | 0 | 20,000 |
| THE7E On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE7B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE7B | | | | | | | 0.00 | 0 | 0 |
| THE7C On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE7C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE7C | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | 0.00 | 0 | 0 |
| THE8E On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | 0.00 | 0 | 0 |
| THE8E On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|---------------|
| Total For THE8D1 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A3 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A5 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | 240,000,000,000.00 | | 2,400,000 | 0 |
| Total THE9A7 SPOT | | | | | | 240,000,000,000.00 | | 2,400,000 | 0 |
| Total For THE9A7 | | | | | | 240,000,000,000.00 | | 2,400,000 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A8 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B1 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For THE9B2 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B3 | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C1 | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C3 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D1 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | 0.00 | 0 | 0 |
| TL12 On 29/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TL12 | | | | | | | 0.00 | 0 | 0 |
| TL15 On 29/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total TL15 SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For TL15 | | | | | | | 0.00 | 0 | 3,000,000 |
| TL20 On 22/02/2020 Spot Bond | | | 6.00000 | 6.00000 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|----------------------|
| Total For TL20 | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,020,000,000 |
| Total TN17 SPOT | | | | | | | 0.00 | 0 | 1,020,000,000 |
| Total For TN17 | | | | | | | 0.00 | 0 | 1,020,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | | 12,839,400,000,000.00 | | 128,394,000 | 241,864,000 |
| Total TN20 SPOT | | | | | | 12,839,400,000,000.00 | | 128,394,000 | 241,864,000 |
| Total For TN20 | | | | | | 12,839,400,000,000.00 | | 128,394,000 | 241,864,000 |
| TN23 On 06/11/2023 Spot Bond | | | 100.00000 | 100.00000 | | 16,400,000,000,000.00 | | 164,000,000 | 81,000,000 |
| Total TN23 SPOT | | | | | | 16,400,000,000,000.00 | | 164,000,000 | 81,000,000 |
| Total For TN23 | | | | | | 16,400,000,000,000.00 | | 164,000,000 | 81,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 136,000,000 |
| Total TN25 SPOT | | | | | | | 0.00 | 0 | 136,000,000 |
| Total For TN25 | | | | | | | 0.00 | 0 | 136,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,000,000 |
| Total TN27 SPOT | | | | | | | 0.00 | 0 | 19,000,000 |
| Total For TN27 | | | | | | | 0.00 | 0 | 19,000,000 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 10.00000 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 9.75000 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 02/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP121 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP121 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 26/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP124 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For TSP124 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 23/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP125 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 04/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP126 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 10/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP127 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 07/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP128 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP129 | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | 0.00 | 0 | 0 |
| UTR02 On 21/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR02 | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 19/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR041 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR041 | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 19/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 06/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR043 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For UTR043 | | | | | | | 0.00 | 0 | 0 |
| UTR4C On 10/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR40 | | | | | | | 0.00 | 0 | 0 |
| VIP1A On 07/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A2 | | | | | | | 0.00 | 0 | 0 |
| VIP1A On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A3 | | | | | | | 0.00 | 0 | 0 |
| VIP1A On 07/05/2012 Spot Bond | | | 7.57500 | 7.57500 | | | 0.00 | 0 | 0 |
| Total VIP1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A4 | | | | | | | 0.00 | 0 | 0 |
| VIP1A On 07/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1A5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A5 | | | | | | | 0.00 | 0 | 0 |
| VIP1B On 07/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1B2 | | | | | | | 0.00 | 0 | 0 |
| VIP1B On 07/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1B3 | | | | | | | 0.00 | 0 | 0 |
| VIP1C On 07/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1C2 | | | | | | | 0.00 | 0 | 0 |
| VIP1C On 07/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1C3 | | | | | | | 0.00 | 0 | 0 |
| VOD0 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VOD002 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|--------------------|
| Total For VOD002 | | | | | | | 0.00 | 0 | 0 |
| VOD002 On 28/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VOD003 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VOD003 | | | | | | | 0.00 | 0 | 0 |
| VOYT01 On 09/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VOYT01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VOYT01 | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 73,700,000,000.00 | 737,000 | 51,757,000 |
| Total WS04 SPOT | | | | | | | 73,700,000,000.00 | 737,000 | 51,757,000 |
| Total For WS04 | | | | | | | 73,700,000,000.00 | 737,000 | 51,757,000 |
| WS05 On 01/08/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 126,000,000 |
| Total WS05 SPOT | | | | | | | 0.00 | 0 | 126,000,000 |
| Total For WS05 | | | | | | | 0.00 | 0 | 126,000,000 |
| WSP1 On 28/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,000,000 |
| Total WSP1 SPOT | | | | | | | 0.00 | 0 | 14,000,000 |
| Total For WSP1 | | | | | | | 0.00 | 0 | 14,000,000 |
| WSP2 On 28/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 33,000,000 |
| Total WSP2 SPOT | | | | | | | 0.00 | 0 | 33,000,000 |
| Total For WSP2 | | | | | | | 0.00 | 0 | 33,000,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 31,900,000 |
| Total WSP5 SPOT | | | | | | | 0.00 | 0 | 31,900,000 |
| Total For WSP5 | | | | | | | 0.00 | 0 | 31,900,000 |
| Z006 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z006 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For Z006 | | | | | | | 0.00 | 0 | 0 |
| Z009 On 30/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z009 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z009 | | | | | | | 0.00 | 0 | 0 |
| Z014 On 30/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z014 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z014 | | | | | | | 0.00 | 0 | 0 |
| Z018 On 31/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z018 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z018 | | | | | | | 0.00 | 0 | 0 |
| Z019 On 30/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z019 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z019 | | | | | | | 0.00 | 0 | 0 |
| Z020 On 19/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z020 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z020 | | | | | | | 0.00 | 0 | 0 |
| Z025 On 30/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z025 | | | | | | | 0.00 | 0 | 0 |
| Z071 On 01/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 75,000,000 |
| Total Z071 SPOT | | | | | | | 0.00 | 0 | 75,000,000 |
| Total For Z071 | | | | | | | 0.00 | 0 | 75,000,000 |
| Z083 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | 0.00 | 0 | 0 |
| ZA021 On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA021 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA021 | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------------|------------------------|------------------------|
| Total For ZA029 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 2,159,360,465,991,980.00 | 107,189,177,467 | 110,539,845,845 |
| Total for SPOT : | | | | | | | 2,159,360,465,991,980.00 | 107,189,177,467 | 110,539,845,845 |
| Total Futures | | | | | | | 2,159,361,246,055,490.00 | 107,189,185,727 | 110,540,213,336 |
| Total Options | | | | | | | 458,150.00 | 170 | 46,588 |
| Grand Total: | | | | | | | 2,159,361,246,513,640.00 | 107,189,185,897 | 110,540,259,924 |