

Interest Rates Daily MTM Report

Daily summary for: 20/12/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| CF CA On 30/03/2012 Can-Do Future | | | 0.42410 | 0.49800 | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN Future | | | | | | | 0.00 | 0 | 100,000 |
| Total For CF CANDO CAAN | | | | | | | 0.00 | 0 | 100,000 |
| CF CA On 30/03/2012 Can-Do Future | | | 0.07630 | 0.04460 | | | 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 31/01/2012 Can-Do Future | | | 0.15780 | 0.17010 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total For CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CA On 29/02/2012 Can-Do Future | | | 0.12300 | 0.13570 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total For CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CA On 31/01/2012 Can-Do Future | | | 0.03460 | 0.01700 | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU Future | | | | | | | 0.00 | 0 | 19,481 |
| Total For CF CANDO CAAU | | | | | | | 0.00 | 0 | 19,481 |
| CF CA On 29/02/2012 Can-Do Future | | | 0.06000 | 0.04210 | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | 0.00 | 0 | 12,987 |
| Total For CF CANDO CAAV | | | | | | | 0.00 | 0 | 12,987 |
| Total for Can-Do Future | | | | | | | 0.00 | 0 | 257,468 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| R204/F On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| R214/F On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 02/02/2012 | Bond Future | | | 6.93800 | 6.96000 | | 4.09 | 0.00 | 0 | 12,560 |
| R157 | On | 03/05/2012 | Bond Future | | | 7.03700 | 7.06100 | | 4.44 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | | | 7.11900 | 7.14400 | | 4.55 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | | | 7.21400 | 7.24500 | | 4.60 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 12,560 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 5,289.00000 | 5,367,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 1.00000 | 1,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 5,456.00000 | 5,533,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 1.00000 | 0,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 5,123.00000 | 5,200,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 2.00000 | 1,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.55 | Call | | 206.00000 | 217,000 | 4.00 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.55 | Put | | 1,666.00000 | 1,599,000 | 4.00 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.00 | Put | | 3,468.00000 | 3,391,000 | 3.88 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.00 | Call | | 15.00000 | 16,000 | 3.88 | 0.00 | 0 | 130 |
| R157 | On | 02/02/2012 | Bond Future | 7.05 | Call | | 891.00000 | 928,000 | 4.10 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 7.05 | Put | | 574.00000 | 533,000 | 4.10 | 0.00 | 0 | 130 |
| R157 | On | 02/02/2012 | Bond Future | 6.25 | Put | | 2,600.00000 | 2,525,000 | 3.93 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.25 | Call | | 58.00000 | 61,000 | 3.93 | 0.00 | 0 | 3,960 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Put | | 1,959.00000 | 1,889,000 | 3.98 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Call | | 140.00000 | 148,000 | 3.98 | 0.00 | 0 | 1,320 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Call | | 293.00000 | 308,000 | 4.02 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Put | | 1,395.00000 | 1,332,000 | 4.02 | 0.00 | 0 | 1,320 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 1,222.00000 | 1,269,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 378.00000 | 347,000 | 4.11 | 0.00 | 0 | 3,960 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 4,049.00000 | 4,116,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 224.00000 | 212,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 4,187.00000 | 4,254,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 205.00000 | 193,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 3,912.00000 | 3,977,000 | 4.69 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 245.00000 | 231,000 | 4.69 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Call | | 3,388.00000 | 3,440,000 | 4.78 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Put | | 823.00000 | 799,000 | 4.78 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Call | | 3,498.00000 | 3,551,000 | 4.80 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Put | | 785.00000 | 762,000 | 4.80 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Call | | 3,280.00000 | 3,330,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Put | | 863.00000 | 837,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Call | | 1,659.00000 | 1,696,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Put | | 2,346.00000 | 2,296,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Call | | 1,725.00000 | 1,763,000 | 4.52 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Put | | 2,271.00000 | 2,223,000 | 4.52 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Call | | 1,595.00000 | 1,631,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Put | | 2,423.00000 | 2,372,000 | 4.50 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 10,820 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 23,380 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.66700 | 8.68800 | | 15.21 | 8,156,046.50 | 70 | 27,833 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.75600 | 8.77800 | | 15.57 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | | | 8.83900 | 8.86100 | | 15.39 | 0.00 | 0 | 0 |

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| R186 | On | 01/11/2012 | Bond Future | | | 8.92300 | 8.94700 | | 15.32 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 8 156 046.50 | 70 | 27,833 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,125.00000 | 4,233,000 | 15.38 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,322.00000 | 1,238,000 | 15.38 | 0.00 | 0 | 100 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,428.00000 | 4,542,000 | 15.41 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,185.00000 | 1,107,000 | 15.41 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,832.00000 | 3,934,000 | 15.35 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,472.00000 | 1,381,000 | 15.35 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Put | | 9,256.00000 | 9,069,000 | 14.53 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Call | | 193.00000 | 198,000 | 14.53 | 0.00 | 0 | 6,000 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Put | | 19,892.00000 | 19,699,000 | 14.53 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Call | | 2.00000 | 2,000 | 14.53 | 0.00 | 0 | 6,000 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 7,007.00000 | 6,828,000 | 14.70 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 457.00000 | 470,000 | 14.70 | 0.00 | 0 | 100 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Put | | 0.00000 | 0,000 | 15.89 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Call | | 32,652.00000 | 32,844,000 | 15.89 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Call | | 104,426.00000 | 104,619,000 | 15.89 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Put | | 0.00000 | 0,000 | 15.89 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 5,487.00000 | 5,588,000 | 15.57 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 3,521.00000 | 3,425,000 | 15.57 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 5,741.00000 | 5,845,000 | 15.61 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,340.00000 | 3,246,000 | 15.61 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 5,239.00000 | 5,337,000 | 15.54 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 3,712.00000 | 3,612,000 | 15.54 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,033.00000 | 5,117,000 | 15.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 6,016.00000 | 5,906,000 | 15.24 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,245.00000 | 5,332,000 | 15.27 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 5,783.00000 | 5,677,000 | 15.27 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,825.00000 | 4,907,000 | 15.21 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 6,254.00000 | 6,142,000 | 15.21 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Call | | 5,791.00000 | 5,882,000 | 15.18 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Put | | 7,509.00000 | 7,393,000 | 15.18 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Call | | 5,994.00000 | 6,088,000 | 15.21 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Put | | 7,273.00000 | 7,159,000 | 15.21 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Call | | 5,590.00000 | 5,679,000 | 15.15 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Put | | 7,750.00000 | 7,632,000 | 15.15 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 12,200 |
| Total For R186 | | | | | | | | | | 8 156 046.50 | 70 | 40,033 |
| R189 | On | 02/02/2012 | Bond Future | | | 218.92146 | 218.92520 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Call | | 925.00000 | 921,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Call | | 875.00000 | 871,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | Call | | 975.00000 | 971,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | 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 | 02/02/2012 | Bond Future | | | 247.52637 | 247.51482 | | | 0.00 | 0 | 965 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 965 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Call | | 10,515.00000 | 10,526,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | 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 | 02/02/2012 | Bond Future | 237.05 | Call | | 10,465.00000 | 10,476,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 237.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Call | | 10,565.00000 | 10,576,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 965 |
| R201 | On | 02/02/2012 | Bond Future | | | 6.44000 | 6.46200 | | 3.44 | 0.00 | 0 | 3,124 |
| R201 | On | 03/05/2012 | Bond Future | | | 6.50400 | 6.52800 | | 3.60 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | | | 6.54500 | 6.57100 | | 3.72 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | | | 6.58600 | 6.61800 | | 3.82 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 3,124 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 4,654.00000 | 4,713,000 | 3.53 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 0.00000 | 0,000 | 3.53 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 4,781.00000 | 4,840,000 | 3.53 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 0.00000 | 0,000 | 3.53 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 4,528.00000 | 4,586,000 | 3.53 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 0.00000 | 0,000 | 3.53 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 3,088.00000 | 3,139,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 144.00000 | 136,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 3,193.00000 | 3,244,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 130.00000 | 122,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 2,983.00000 | 3,033,000 | 3.79 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 157.00000 | 148,000 | 3.79 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Call | | 2,562.00000 | 2,603,000 | 3.91 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Put | | 516.00000 | 500,000 | 3.91 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Call | | 2,646.00000 | 2,687,000 | 3.92 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Put | | 492.00000 | 475,000 | 3.92 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Call | | 2,480.00000 | 2,520,000 | 3.90 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Put | | 543.00000 | 525,000 | 3.90 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Call | | 1,402.00000 | 1,431,000 | 3.79 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Put | | 1,639.00000 | 1,604,000 | 3.79 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Call | | 1,452.00000 | 1,482,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Put | | 1,588.00000 | 1,554,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Call | | 1,353.00000 | 1,381,000 | 3.78 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Put | | 1,690.00000 | 1,654,000 | 3.78 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 3,124 |
| R202 | On | 02/02/2012 | Bond Future | | | 186.15694 | 187.04347 | | | 0.00 | 0 | 35,872 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 35,872 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Call | | 10,043.00000 | 9,157,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 177.05 | Call | | 9,993.00000 | 9,107,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 177.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 176.95 | Call | | 10,093.00000 | 9,207,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 176.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 35,872 |
| R203 | On | 02/02/2012 | Bond Future | | | 7.57600 | 7.59800 | | 6.94 | 0.00 | 0 | 3,586 |
| R203 | On | 03/05/2012 | Bond Future | | | 7.67600 | 7.69900 | | 7.36 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | | | 7.76500 | 7.78800 | | 7.49 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | | | 7.86200 | 7.88900 | | 7.36 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 3,586 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 5,136.00000 | 5,233,000 | 7.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 27.00000 | 23,000 | 7.27 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 5,346.00000 | 5,443,000 | 7.27 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 22.00000 | 18,000 | 7.27 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 4,927.00000 | 5,023,000 | 7.25 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 33.00000 | 28,000 | 7.25 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Put | | 3,162.00000 | 3,067,000 | 6.67 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Call | | 143.00000 | 149,000 | 6.67 | 0.00 | 0 | 2,640 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 2,189.00000 | 2,105,000 | 6.75 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 348.00000 | 364,000 | 6.75 | 0.00 | 0 | 880 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 546.00000 | 570,000 | 6.80 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 1,689.00000 | 1,612,000 | 6.80 | 0.00 | 0 | 880 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 2,022.00000 | 2,087,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 427.00000 | 391,000 | 7.00 | 0.00 | 0 | 2,640 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,949.00000 | 5,028,000 | 7.84 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 465.00000 | 443,000 | 7.84 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,119.00000 | 5,200,000 | 7.84 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 428.00000 | 408,000 | 7.84 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,777.00000 | 4,855,000 | 7.82 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 501.00000 | 478,000 | 7.82 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,259.00000 | 4,321,000 | 7.74 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,323.00000 | 1,289,000 | 7.74 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,402.00000 | 4,465,000 | 7.76 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,264.00000 | 1,230,000 | 7.76 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,118.00000 | 4,179,000 | 7.72 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,385.00000 | 1,349,000 | 7.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Call | | 2,522.00000 | 2,570,000 | 7.29 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Put | | 3,081.00000 | 3,021,000 | 7.29 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Call | | 2,620.00000 | 2,669,000 | 7.30 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Put | | 2,977.00000 | 2,918,000 | 7.30 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Call | | 2,426.00000 | 2,473,000 | 7.28 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Put | | 3,187.00000 | 3,126,000 | 7.28 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 7,040 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 10,626 |
| R204 | On | 02/02/2012 | Bond Future | | | 7.86300 | 7.88400 | | 9.02 | 0.00 | 0 | 3,543 |
| R204 | On | 03/05/2012 | Bond Future | | | 7.96100 | 7.98400 | | 9.22 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | | | 8.05200 | 8.07500 | | 9.24 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | | | 8.14700 | 8.17300 | | 9.14 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 3,543 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,706.00000 | 5,809,000 | 9.43 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 56.00000 | 49,000 | 9.43 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,940.00000 | 6,044,000 | 9.43 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 46.00000 | 40,000 | 9.43 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,472.00000 | 5,574,000 | 9.41 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 66.00000 | 58,000 | 9.41 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 7.25 | Put | | 3,625.00000 | 3,523,000 | 8.71 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 7.25 | Call | | 228.00000 | 236,000 | 8.71 | 0.00 | 0 | 540 |
| R204 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,606.00000 | 1,657,000 | 9.02 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 999.00000 | 940,000 | 9.02 | 0.00 | 0 | 540 |
| R204 | On | 02/02/2012 | Bond Future | 7.50 | Call | | 499.00000 | 518,000 | 8.81 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 7.50 | Put | | 2,540.00000 | 2,448,000 | 8.81 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,733.00000 | 4,814,000 | 9.62 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 941.00000 | 906,000 | 9.62 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 4,916.00000 | 4,998,000 | 9.65 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 883.00000 | 848,000 | 9.65 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,553.00000 | 4,632,000 | 9.59 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,003.00000 | 966,000 | 9.59 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,083.00000 | 4,147,000 | 9.39 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 2,029.00000 | 1,980,000 | 9.39 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,235.00000 | 4,301,000 | 9.42 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,943.00000 | 1,896,000 | 9.42 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 3,933.00000 | 3,996,000 | 9.36 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 2,118.00000 | 2,068,000 | 9.36 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Call | | 3,061.00000 | 3,115,000 | 9.05 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Put | | 3,882.00000 | 3,813,000 | 9.05 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Call | | 3,176.00000 | 3,231,000 | 9.07 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Put | | 3,759.00000 | 3,691,000 | 9.07 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Call | | 2,950.00000 | 3,003,000 | 9.03 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Put | | 4,010.00000 | 3,940,000 | 9.03 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 1,080 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 4,623 |
| R206 | On | 02/02/2012 | Bond Future | | | 6.21100 | 6.22800 | | 2.21 | 0.00 | 0 | 300 |
| R206 | On | 03/05/2012 | Bond Future | | | 6.27500 | 6.29400 | | 2.36 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | | | 6.30100 | 6.32200 | | 2.51 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | | | 6.30900 | 6.34000 | | 2.59 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 300 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 3,170.00000 | 3,201,000 | 2.23 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 2.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 3,258.00000 | 3,289,000 | 2.23 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 2.23 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 3,082.00000 | 3,114,000 | 2.23 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | 2.23 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 1,984.00000 | 2,010,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 80.00000 | 75,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 2,054.00000 | 2,080,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 72.00000 | 67,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 1,915.00000 | 1,940,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 89.00000 | 83,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Call | | 1,608.00000 | 1,627,000 | 2.60 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Put | | 348.00000 | 338,000 | 2.60 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Call | | 1,659.00000 | 1,679,000 | 2.61 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Put | | 332.00000 | 323,000 | 2.61 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Call | | 1,557.00000 | 1,577,000 | 2.59 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Put | | 364.00000 | 355,000 | 2.59 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Call | | 799.00000 | 814,000 | 2.54 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Put | | 1,188.00000 | 1,168,000 | 2.54 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Call | | 826.00000 | 841,000 | 2.54 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Put | | 1,158.00000 | 1,138,000 | 2.54 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Call | | 773.00000 | 786,000 | 2.53 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Put | | 1,220.00000 | 1,197,000 | 2.53 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 300 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.10700 | 8.14400 | | 9.19 | 0.00 | 0 | 46,112 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 03/05/2012 | Bond Future | | | 8.20600 | 8.24500 | | 10.85 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | | | 8.29800 | 8.33800 | | 10.77 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | | | 8.39000 | 8.43200 | | 10.73 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 46,112 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,720.00000 | 4,910,000 | 9.55 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 95.00000 | 78,000 | 9.55 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,965.00000 | 5,157,000 | 9.57 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 78.00000 | 64,000 | 9.57 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,477.00000 | 4,664,000 | 9.53 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 114.00000 | 94,000 | 9.53 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 4,643.00000 | 4,447,000 | 8.75 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 84.00000 | 94,000 | 8.75 | 0.00 | 0 | 1,920 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Put | | 3,093.00000 | 2,916,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Call | | 288.00000 | 318,000 | 8.90 | 0.00 | 0 | 640 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Call | | 559.00000 | 611,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Put | | 2,216.00000 | 2,061,000 | 9.00 | 0.00 | 0 | 640 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 2,450.00000 | 2,595,000 | 9.31 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 491.00000 | 429,000 | 9.31 | 0.00 | 0 | 1,920 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,115.00000 | 4,251,000 | 10.99 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,429.00000 | 1,354,000 | 10.99 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 4,292.00000 | 4,431,000 | 11.02 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,346.00000 | 1,273,000 | 11.02 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 3,941.00000 | 4,073,000 | 10.96 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,517.00000 | 1,438,000 | 10.96 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,400.00000 | 4,525,000 | 10.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,265.00000 | 2,179,000 | 10.96 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 4,562.00000 | 4,690,000 | 11.00 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,172.00000 | 2,090,000 | 11.00 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,241.00000 | 4,363,000 | 10.92 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,362.00000 | 2,273,000 | 10.92 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,366.00000 | 3,464,000 | 10.63 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 4,300.00000 | 4,184,000 | 10.63 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,488.00000 | 3,589,000 | 10.65 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 4,165.00000 | 4,051,000 | 10.65 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,246.00000 | 3,342,000 | 10.61 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,439.00000 | 4,321,000 | 10.61 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 5,120 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 51,232 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.12700 | 8.16900 | | 9.49 | 0.00 | 0 | 14,084 |
| R208 | On | 03/05/2012 | Bond Future | | | 8.21500 | 8.25800 | | 11.97 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | | | 8.29500 | 8.34000 | | 11.85 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | | | 8.37900 | 8.42600 | | 11.80 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 14,084 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,895.00000 | 5,129,000 | 9.89 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 88.00000 | 70,000 | 9.89 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,158.00000 | 5,394,000 | 9.92 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 72.00000 | 56,000 | 9.92 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,634.00000 | 4,864,000 | 9.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 107.00000 | 85,000 | 9.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Put | | 4,533.00000 | 4,296,000 | 9.05 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Call | | 97.00000 | 112,000 | 9.05 | 0.00 | 0 | 2,880 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Put | | 3,150.00000 | 2,937,000 | 9.18 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Call | | 287.00000 | 325,000 | 9.18 | 0.00 | 0 | 960 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Call | | 580.00000 | 648,000 | 9.29 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Put | | 2,209.00000 | 2,025,000 | 9.29 | 0.00 | 0 | 960 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 2,678.00000 | 2,864,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 433.00000 | 367,000 | 9.65 | 0.00 | 0 | 2,880 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 5,281.00000 | 5,462,000 | 12.28 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 1,075.00000 | 1,005,000 | 12.28 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 5,486.00000 | 5,671,000 | 12.31 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 1,006.00000 | 939,000 | 12.31 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 5,078.00000 | 5,256,000 | 12.25 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,148.00000 | 1,074,000 | 12.25 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,745.00000 | 4,899,000 | 12.07 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,446.00000 | 2,343,000 | 12.07 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 4,921.00000 | 5,078,000 | 12.12 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,347.00000 | 2,247,000 | 12.12 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,573.00000 | 4,724,000 | 12.03 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,550.00000 | 2,444,000 | 12.03 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,496.00000 | 3,617,000 | 11.69 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 4,481.00000 | 4,340,000 | 11.69 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,628.00000 | 3,753,000 | 11.71 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 4,332.00000 | 4,195,000 | 11.71 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,366.00000 | 3,485,000 | 11.67 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,633.00000 | 4,490,000 | 11.67 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 7,680 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R208 | | | | | | | | | | 0.00 | 0 | 21,764 |
| R209 | On | 02/02/2012 | Bond Future | | | 9.01600 | 9.03700 | | 20.28 | 0.00 | 0 | 2,936 |
| R209 | On | 03/05/2012 | Bond Future | | | 9.09100 | 9.11300 | | 20.76 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | | | 9.16200 | 9.18400 | | 20.52 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | | | 9.23300 | 9.25600 | | 20.42 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 2,936 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 1,972.00000 | 2,029,000 | 20.05 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,254.00000 | 2,151,000 | 20.05 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 2,160.00000 | 2,220,000 | 20.10 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,061.00000 | 1,962,000 | 20.10 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 1,795.00000 | 1,847,000 | 20.01 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,460.00000 | 2,353,000 | 20.01 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 3,259.00000 | 3,326,000 | 20.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 4,113.00000 | 4,015,000 | 20.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 3,436.00000 | 3,506,000 | 20.59 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,910.00000 | 3,815,000 | 20.59 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,087.00000 | 3,152,000 | 20.51 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 4,324.00000 | 4,224,000 | 20.51 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,007.00000 | 5,086,000 | 20.52 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,522.00000 | 4,438,000 | 20.52 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 5,202.00000 | 5,284,000 | 20.59 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,353.00000 | 4,272,000 | 20.59 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 4,823.00000 | 4,900,000 | 20.48 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,705.00000 | 4,619,000 | 20.48 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 4,545.00000 | 4,618,000 | 20.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,452.00000 | 6,357,000 | 20.06 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 4,711.00000 | 4,786,000 | 20.10 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 6,239.00000 | 6,146,000 | 20.10 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 4,382.00000 | 4,453,000 | 20.02 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,671.00000 | 6,573,000 | 20.02 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 2,936 |
| R210 | On | 02/02/2012 | Bond Future | | | 139.86674 | 139.85979 | | | 0.00 | 0 | 755 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 755 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Call | | 8,860.00000 | 8,867,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 131.05 | Call | | 8,810.00000 | 8,817,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 131.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Call | | 8,910.00000 | 8,917,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 755 |
| R211 | On | 02/02/2012 | Bond Future | | | 116.74095 | 115.95290 | | | 0.00 | 0 | 480 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 480 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Call | | 5,453.00000 | 6,241,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | Call | | 5,403.00000 | 6,191,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Call | | 5,503.00000 | 6,291,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 480 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R212 | On | 02/02/2012 | Bond Future | | | 113.08675 | 113.08152 | | | 0.00 | 0 | 2,677 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,677 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Call | | 4,582.00000 | 4,587,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Call | | 4,532.00000 | 4,537,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Call | | 4,632.00000 | 4,637,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 2,677 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.04200 | 9.06300 | | 18.38 | 0.00 | 0 | 487 |
| R213 | On | 03/05/2012 | Bond Future | | | 9.12400 | 9.14600 | | 18.81 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | | | 9.20000 | 9.22300 | | 18.59 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | | | 9.28000 | 9.30400 | | 18.51 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 487 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 1,922.00000 | 1,976,000 | 18.17 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,410.00000 | 2,302,000 | 18.17 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 2,107.00000 | 2,166,000 | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,207.00000 | 2,104,000 | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 1,746.00000 | 1,796,000 | 18.13 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,625.00000 | 2,513,000 | 18.13 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 4,151.00000 | 4,231,000 | 18.81 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 3,366.00000 | 3,279,000 | 18.81 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 4,353.00000 | 4,435,000 | 18.85 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 3,195.00000 | 3,110,000 | 18.85 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 3,955.00000 | 4,032,000 | 18.77 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 3,546.00000 | 3,456,000 | 18.77 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 4,972.00000 | 5,054,000 | 18.59 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,770.00000 | 4,680,000 | 18.59 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 5,170.00000 | 5,254,000 | 18.66 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,596.00000 | 4,508,000 | 18.66 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 4,787.00000 | 4,867,000 | 18.56 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,960.00000 | 4,867,000 | 18.56 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 4,497.00000 | 4,571,000 | 18.18 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,788.00000 | 6,685,000 | 18.18 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 4,663.00000 | 4,740,000 | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 6,571.00000 | 6,470,000 | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 4,334.00000 | 4,407,000 | 18.15 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 7,011.00000 | 6,907,000 | 18.15 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 487 |
| Total for Bond | | | | | | | | | | 8 156 046.50 | 70 | 199,254 |
| GOVI | On | 02/02/2012 | GOVI | | | 373.82800 | 373.29800 | | | 0.00 | 0 | 184 |
| GOVI | On | 03/05/2012 | GOVI | | | 379.21900 | 378.68200 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 184 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Call | | 42,980.00000 | 48,280,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | Call | | 42,880.00000 | 48,180,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Call | | 43,080.00000 | 48,380,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Call | | 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 |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Put | | 33,180.00000 | 27,810,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Put | | 33,280.00000 | 27,910,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Put | | 33,080.00000 | 27,710,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 184 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 184 |
| AL7T | On | 02/02/2012 | Index Future | | | 408.91100 | 408.09700 | | | 0.00 | 0 | 16 |
| AL7T | On | 03/05/2012 | Index Future | | | 414.80800 | 413.98300 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 16 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 16 |
| ALBI | On | 02/02/2012 | Index Future | | | 372.41900 | 371.86500 | | | 0.00 | 0 | 1,038 |
| ALBI | On | 03/05/2012 | Index Future | | | 377.78900 | 377.22800 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,038 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,038 |
| IGOV | On | 02/02/2012 | Index Future | | | 167.65200 | 167.75400 | | | 0.00 | 0 | 508 |
| IGOV | On | 03/05/2012 | Index Future | | | 170.07000 | 170.17300 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 508 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 508 |
| ILBI | On | 02/02/2012 | Index Future | | | 455.04500 | 455.04500 | | | 0.00 | 0 | 88 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 88 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 88 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,650 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 5.58000 | 5.58000 | | | 0.00 | 0 | 5,541 |
| JIBAR | On | 18/01/2012 | Jibar Future | | | 5.59000 | 5.58000 | | | 0.00 | 0 | 101 |
| JIBAR | On | 15/02/2012 | Jibar Future | | | 5.58000 | 5.57000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 5.57000 | 5.56000 | | | 0.00 | 0 | 2,390 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| JIBAR On 18/04/2012 Jibar Future | | | 5.55000 | 5.55000 | | | 0.00 | 0 | 0 |
| JIBAR On 16/05/2012 Jibar Future | | | 5.55000 | 5.55000 | | | 0.00 | 0 | 0 |
| JIBAR On 20/06/2012 Jibar Future | | | 5.56000 | 5.55000 | | | 0.00 | 0 | 2,890 |
| JIBAR On 19/09/2012 Jibar Future | | | 5.65000 | 5.65000 | | | 0.00 | 0 | 44,760 |
| JIBAR On 19/12/2012 Jibar Future | | | 5.82000 | 5.85000 | | | 0.00 | 0 | 990 |
| JIBAR On 20/03/2013 Jibar Future | | | 6.08000 | 6.12000 | | | 0.00 | 0 | 790 |
| JIBAR On 19/06/2013 Jibar Future | | | 6.36000 | 6.39000 | | | 0.00 | 0 | 1,250 |
| JIBAR On 18/09/2013 Jibar Future | | | 6.63000 | 6.68000 | | | 0.00 | 0 | 1,500 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 60,212 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 60,212 |
| Total for Jibar | | | | | | | 0.00 | 0 | 60,212 |

Total for Derivatives : **8,156,046.50** **70** **518,768**

| | | | | | | | | | |
|-------------------------------|--|--|---------|---------|--|--|-------------|----------|----------|
| 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 |
| 1BG4B 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 |
| 1BG4D 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| 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 |
| Total For AA03 | | | | | | | 0.00 | 0 | 0 |
| AA385 On 21/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA385U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA385U | | | | | | | 0.00 | 0 | 0 |
| AA386 On 22/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA386U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA386U | | | | | | | 0.00 | 0 | 0 |
| AB05 On 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 3,060,000,000.00 | 30,600,000 | 15,300,000 |
| Total AB05 SPOT | | | | | | | 3 060 000 000 000.00 | 30,600,000 | 15,300,000 |
| Total For AB05 | | | | | | | 3 060 000 000 000.00 | 30,600,000 | 15,300,000 |
| AB06 On 27/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 23,500,000,000.00 | 235,000 | 14,035,000 |
| Total AB06 SPOT | | | | | | | 23 500 000 000.00 | 235,000 | 14,035,000 |
| Total For AB06 | | | | | | | 23 500 000 000.00 | 235,000 | 14,035,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|-------------------|
| Total AB09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | 0.00 | 0 | 0 |
| AB309 On 03/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB309U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB309U | | | | | | | 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 | 0 |
| Total ABCPI1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI1 | | | | | | | 0.00 | 0 | 0 |
| ABCPI On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 25,690,000 |
| Total ABCPI2 SPOT | | | | | | | 0.00 | 0 | 25,690,000 |
| Total For ABCPI2 | | | | | | | 0.00 | 0 | 25,690,000 |
| ABCPI On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 840,000 |
| Total ABCPI3 SPOT | | | | | | | 0.00 | 0 | 840,000 |
| Total For ABCPI3 | | | | | | | 0.00 | 0 | 840,000 |
| ABFNC On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | 296,000,000,000.00 | | 2,960,000 | 740,000 |
| Total ABFN04 SPOT | | | | | | 296 000 000 000.00 | | 2,960,000 | 740,000 |
| Total For ABFN04 | | | | | | 296 000 000 000.00 | | 2,960,000 | 740,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| Total ABFN08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | 0.00 | 0 | 0 |
| ABFN08 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 | | | 0.00 | 0 | 0 |
| Total ABL10B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL10B | | | | | | | 0.00 | 0 | 0 |
| ABL11 On 29/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 15,600,000,000.00 | 156,000 | 156,000 |
| Total ABL11A SPOT | | | | | | | 15 600 000 000.00 | 156,000 | 156,000 |
| Total For ABL11A | | | | | | | 15 600 000 000.00 | 156,000 | 156,000 |
| ABL11 On 29/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL11B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL11B | | | | | | | 0.00 | 0 | 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 | | | 400,000,000,000.00 | 4,000,000 | 0 |
| Total ABL13 SPOT | | | | | | | 400 000 000 000.00 | 4,000,000 | 0 |
| Total For ABL13 | | | | | | | 400 000 000 000.00 | 4,000,000 | 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 | | | 0.00 | 0 | 12,400,000 |
| Total ABL7 SPOT | | | | | | | 0.00 | 0 | 12,400,000 |
| Total For ABL7 | | | | | | | 0.00 | 0 | 12,400,000 |
| ABL8A On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 6,700,000,000.00 | 67,000 | 767,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| Total ABL8A SPOT | | | | | | | 6 700 000 000.00 | 67,000 | 767,000 |
| Total For ABL8A | | | | | | | 6 700 000 000.00 | 67,000 | 767,000 |
| ABL8E On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL8B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL8B | | | | | | | 0.00 | 0 | 0 |
| ABL9 On 19/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL9 | | | | | | | 0.00 | 0 | 0 |
| ABLCC On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLC04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLC04 | | | | | | | 0.00 | 0 | 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 |
| ABLI0 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLI01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI01 | | | | | | | 0.00 | 0 | 0 |
| ABLI0 On 08/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 450,000 |
| Total ABLI02 SPOT | | | | | | | 0.00 | 0 | 450,000 |
| Total For ABLI02 | | | | | | | 0.00 | 0 | 450,000 |
| ABLI0 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 |
| ABLI0 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| 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 |
| Total For ABN44 | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 15,000,000,000.00 | 150,000 | 6,778,000 |
| Total ABS10 SPOT | | | | | | | 15 000 000 000.00 | 150,000 | 6,778,000 |
| Total For ABS10 | | | | | | | 15 000 000 000.00 | 150,000 | 6,778,000 |
| ABS5 On 01/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 15,900,000,000.00 | 159,000 | 28,239,000 |
| Total ABS5 SPOT | | | | | | | 15 900 000 000.00 | 159,000 | 28,239,000 |
| Total For ABS5 | | | | | | | 15 900 000 000.00 | 159,000 | 28,239,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 6,400,000,000.00 | 64,000 | 2,124,000 |
| Total ABS6 SPOT | | | | | | | 6 400 000 000.00 | 64,000 | 2,124,000 |
| Total For ABS6 | | | | | | | 6 400 000 000.00 | 64,000 | 2,124,000 |
| 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 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total ABS9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS9 | | | | | | | 0.00 | 0 | 0 |
| 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 | 850,000 |
| Total ABS12 SPOT | | | | | | | 0.00 | 0 | 850,000 |
| Total For ABS12 | | | | | | | 0.00 | 0 | 850,000 |
| 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 |
| Total For ABS14 | | | | | | | 0.00 | 0 | 0 |
| ACL00 On 31/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,500,000 |
| Total ACL001 SPOT | | | | | | | 0.00 | 0 | 4,500,000 |
| Total For ACL001 | | | | | | | 0.00 | 0 | 4,500,000 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL047 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | 0.00 | 0 | 0 |
| ACL05 On 29/01/2012 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 29/01/2012 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 |
| 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 | 0 |
| Total ACL104 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL105 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL105 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL106 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL106 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL107 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL107 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL108 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL108 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 03/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL111 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL111 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL112 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL112 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL120 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL130 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL140 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 0.00 | 0 | 0 |
| Total ACL143 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL143 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| 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 | | | 72,800,000,000,000.00 | 728,000,000 | 728,000,000 |
| Total AHF1A1 SPOT | | | | | | | 72 800 000 000 000.00 | 728,000,000 | 728,000,000 |
| Total For AHF1A1 | | | | | | | 72 800 000 000 000.00 | 728,000,000 | 728,000,000 |
| AHF1E On 21/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 3,520,000,000,000.00 | 35,200,000 | 35,200,000 |
| Total AHF1B1 SPOT | | | | | | | 3 520 000 000 000.00 | 35,200,000 | 35,200,000 |
| Total For AHF1B1 | | | | | | | 3 520 000 000 000.00 | 35,200,000 | 35,200,000 |
| AHF1C On 21/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 3,680,000,000,000.00 | 36,800,000 | 36,800,000 |
| Total AHF1C1 SPOT | | | | | | | 3 680 000 000 000.00 | 36,800,000 | 36,800,000 |
| Total For AHF1C1 | | | | | | | 3 680 000 000 000.00 | 36,800,000 | 36,800,000 |
| AIR01 On 15/03/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 2,800,000,000.00 | 28,000 | 8,472,000 |
| Total AIR01 SPOT | | | | | | | 2 800 000 000.00 | 28,000 | 8,472,000 |
| Total For AIR01 | | | | | | | 2 800 000 000.00 | 28,000 | 8,472,000 |
| AIR01I On 06/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01U | | | | | | | 0.00 | 0 | 0 |
| 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 |
| AIR02I 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 | | | 4,003,700,000,000.00 | 40,037,000 | 34,121,000 |
| Total AIR03 SPOT | | | | | | | 4 003 700 000 000.00 | 40,037,000 | 34,121,000 |
| Total For AIR03 | | | | | | | 4 003 700 000 000.00 | 40,037,000 | 34,121,000 |
| AIR03I 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 |
| AIR04I On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| Total AIR04U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | 0.00 | 0 | 0 |
| AIRL0 On 30/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 70,000 |
| Total AIRL01 SPOT | | | | | | | 0.00 | 0 | 70,000 |
| Total For AIRL01 | | | | | | | 0.00 | 0 | 70,000 |
| AIRL0 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 |
| BAW1 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 |
| BAW1 On 01/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | 0.00 | 0 | 0 |
| BAW2 On 02/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 7,200,000,000.00 | 72,000 | 142,000 |
| Total BAW2 SPOT | | | | | | | 7 200 000 000.00 | 72,000 | 142,000 |
| Total For BAW2 | | | | | | | 7 200 000 000.00 | 72,000 | 142,000 |
| 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 | | | 0.00 | 0 | 0 |
| Total BAW6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW6 | | | | | | | 0.00 | 0 | 0 |
| BAW7 On 02/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| BAYA0 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 |
| BAYA0 On 30/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA02 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 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 |
| BAYA0 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 |
| BAYA0 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 |
| BAYA0 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 |
| BAYA0 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 |
| BAYA0 On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total BAYA08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total For BAYB02 | | | | | | | 0.00 | 0 | 0 |
| BAYBC 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 |
| BAYC1 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 |
| BAYD1 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 |
| BAYD2 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 |
| BAYD3 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 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total BAYD4U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | 0.00 | 0 | 0 |
| BAYD€ 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 |
| BAYD€ 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 |
| 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 |
| BCP5€ On 23/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP52U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP52U | | | | | | | 0.00 | 0 | 0 |
| BCP5€ On 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP53U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP53U | | | | | | | 0.00 | 0 | 0 |
| BCP54 On 07/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP54U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP54U | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| 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 | 220,000 |
| Total BEER01 SPOT | | | | | | | 0.00 | 0 | 220,000 |
| Total For BEER01 | | | | | | | 0.00 | 0 | 220,000 |
| 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 |
| 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 |
| BG22E 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| 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 |
| 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 |
| BID01 On 06/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 23,000,000,000.00 | 230,000 | 27,586,691 |
| Total BID01 SPOT | | | | | | | 23 000 000 000.00 | 230,000 | 27,586,691 |
| Total For BID01 | | | | | | | 23 000 000 000.00 | 230,000 | 27,586,691 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total B IDC14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC14 | | | | | | | 0.00 | 0 | 0 |
| B IDC1 On 23/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total B IDC15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC15 | | | | | | | 0.00 | 0 | 0 |
| B IDC1 On 17/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total B IDC16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC16 | | | | | | | 0.00 | 0 | 0 |
| B IDC1 On 03/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total B IDC17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC17 | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| BMW0 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BMW02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BMW02 | | | | | | | 0.00 | 0 | 0 |
| BMW0 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BMW03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BMW03 | | | | | | | 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 |
| 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 |
| BSR06 On 23/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BSR06 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|--------------------|
| 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 | 240,000 |
| Total CBL05 SPOT | | | | | | | 0.00 | 0 | 240,000 |
| Total For CBL05 | | | | | | | 0.00 | 0 | 240,000 |
| CBL06 On 02/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 9,300,000,000.00 | 93,000 | 4,053,000 |
| Total CBL06 SPOT | | | | | | | 9 300 000 000.00 | 93,000 | 4,053,000 |
| Total For CBL06 | | | | | | | 9 300 000 000.00 | 93,000 | 4,053,000 |
| CBL08 On 02/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 5,500,000,000.00 | 55,000 | 55,000 |
| Total CBL08 SPOT | | | | | | | 5 500 000 000.00 | 55,000 | 55,000 |
| Total For CBL08 | | | | | | | 5 500 000 000.00 | 55,000 | 55,000 |
| 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 |
| Total For CBL10 | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 17,500,000,000.00 | 175,000 | 13,447,000 |
| Total CBL11 SPOT | | | | | | | 17 500 000 000.00 | 175,000 | 13,447,000 |
| Total For CBL11 | | | | | | | 17 500 000 000.00 | 175,000 | 13,447,000 |
| 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 |
| CCT01 On 23/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 100,000,000 |
| Total CCT01 SPOT | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For CCT01 | | | | | | | 0.00 | 0 | 100,000,000 |
| 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 | 33,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total CCT03 SPOT | | | | | | | 0.00 | 0 | 33,000,000 |
| Total For CCT03 | | | | | | | 0.00 | 0 | 33,000,000 |
| 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 |
| 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 |
| CLN100 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 |
| CLN101 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 |
| CLN103 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 |
| CLN104 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 |
| CLN102 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

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

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN155 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN155 | | | | | | | 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 |
| 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 |

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

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

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

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

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

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

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | 0.00 | 0 | 0 |
| CLN70 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN70 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN70 | | | | | | | 0.00 | 0 | 0 |
| CLN77 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN77 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN77 | | | | | | | 0.00 | 0 | 0 |
| CLN78 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN78 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN78 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| CLN83 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN83 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN83 | | | | | | | 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 |
| Total For CLN88 | | | | | | | 0.00 | 0 | 0 |
| CLN89 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total For CLN99 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNFC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNFC01 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNFC02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNFC02 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 10/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|------------------|
| 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 | | | 20,200,000,000.00 | 202,000 | 2,274,000 |
| Total COJ04 SPOT | | | | | | | 20 200 000 000.00 | 202,000 | 2,274,000 |
| Total For COJ04 | | | | | | | 20 200 000 000.00 | 202,000 | 2,274,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | 0.00 | 0 | 0 |
| COJ06 On 09/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ06 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| COJ10 On 18/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total COJ10C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ10C | | | | | | | 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 |
| COJ12 On 17/02/2012 Spot Bond | | | 5.86800 | 5.86800 | | | 0.00 | 0 | 0 |
| Total COJ12C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ12C | | | | | | | 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 05/03/2012 Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0 |
| Total CPL001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CPL001 | | | | | | | 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 |
| DENG On 05/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG20 | | | | | | | 0.00 | 0 | 0 |
| DENG On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG21 | | | | | | | 0.00 | 0 | 0 |
| DENG On 01/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG22 | | | | | | | 0.00 | 0 | 0 |
| DRD0 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|--------------------|
| 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 | 19,000,000 |
| Total DV21 SPOT | | | | | | | 0.00 | 0 | 19,000,000 |
| Total For DV21 | | | | | | | 0.00 | 0 | 19,000,000 |
| DV22 On 07/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 52,100,000,000.00 | 521,000 | 77,637,000 |
| Total DV22 SPOT | | | | | | | 52 100 000 000.00 | 521,000 | 77,637,000 |
| Total For DV22 | | | | | | | 52 100 000 000.00 | 521,000 | 77,637,000 |
| DV23 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 9,200,000,000.00 | 92,000 | 123,064,000 |
| Total DV23 SPOT | | | | | | | 9 200 000 000.00 | 92,000 | 123,064,000 |
| Total For DV23 | | | | | | | 9 200 000 000.00 | 92,000 | 123,064,000 |
| DVF12 On 13/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DVF12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DVF12 | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 28,720,000,000.00 | 287,200 | 16,169,000 |
| Total E170 SPOT | | | | | | | 28 720 000 000.00 | 287,200 | 16,169,000 |
| Total For E170 | | | | | | | 28 720 000 000.00 | 287,200 | 16,169,000 |
| EDC01 On 04/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EDC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EDC01 | | | | | | | 0.00 | 0 | 0 |
| 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 | 0 |
| Total EL15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EL15 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| EQ141 On 09/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ141L SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ141L | | | | | | | 0.00 | 0 | 0 |
| EQ142 On 09/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ142L SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ142L | | | | | | | 0.00 | 0 | 0 |
| EQ149 On 13/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ149U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ149U | | | | | | | 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 |
| EQ158 On 16/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ158U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ158U | | | | | | | 0.00 | 0 | 0 |
| EQ159 On 30/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ159U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ159U | | | | | | | 0.00 | 0 | 0 |
| EQ160 On 13/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ160U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ160U | | | | | | | 0.00 | 0 | 0 |
| EQ161 On 13/02/2012 Spot Bond | | | 6.16900 | 6.16900 | | | 0.00 | 0 | 0 |
| Total EQ161U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ161U | | | | | | | 0.00 | 0 | 0 |
| EQ162 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total EQ162U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ162U | | | | | | | 0.00 | 0 | 0 |
| EQ163 On 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ163U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ163U | | | | | | | 0.00 | 0 | 0 |
| EQ164 On 13/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ164U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ164U | | | | | | | 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 |
| ERS3f On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3A7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A7 | | | | | | | 0.00 | 0 | 0 |
| ERS3f 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|--------------------|
| 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 | | | 0.00 | 0 | 55,407,000 |
| Total ES15 SPOT | | | | | | | 0.00 | 0 | 55,407,000 |
| Total For ES15 | | | | | | | 0.00 | 0 | 55,407,000 |
| ES18 On 20/04/2018 Spot Bond | | | 9.25000 | 9.25000 | | | 1,591,000,000.00 | 172,000 | 254,528,000 |
| Total ES18 SPOT | | | | | | | 1 591 000 000.00 | 172,000 | 254,528,000 |
| Total For ES18 | | | | | | | 1 591 000 000.00 | 172,000 | 254,528,000 |
| ES23 On 25/01/2023 Spot Bond | | | 10.00000 | 10.00000 | | | 0.00 | 0 | 171,019,000 |
| Total ES23 SPOT | | | | | | | 0.00 | 0 | 171,019,000 |
| Total For ES23 | | | | | | | 0.00 | 0 | 171,019,000 |
| ES26 On 02/04/2026 Spot Bond | | | 7.85000 | 7.85000 | | | 6,130,850,000.00 | 781,000 | 188,840,000 |
| Total ES26 SPOT | | | | | | | 6 130 850 000.00 | 781,000 | 188,840,000 |
| Total For ES26 | | | | | | | 6 130 850 000.00 | 781,000 | 188,840,000 |
| ES33 On 15/09/2033 Spot Bond | | | 7.50000 | 7.50000 | | | 22,267,500,000.00 | 2,969,000 | 411,595,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|--------------------|
| Total ES33 SPOT | | | | | | | 22 267 500 000.00 | 2,969,000 | 411,595,000 |
| Total For ES33 | | | | | | | 22 267 500 000.00 | 2,969,000 | 411,595,000 |
| 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 | | | 0.00 | 0 | 0 |
| Total FR2A3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A3C | | | | | | | 0.00 | 0 | 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 |
| Total For FR2D3D | | | | | | | 0.00 | 0 | 0 |
| FRB03 On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 10,400,000,000.00 | 104,000 | 4,104,000 |
| Total FRB03 SPOT | | | | | | | 10 400 000 000.00 | 104,000 | 4,104,000 |
| Total For FRB03 | | | | | | | 10 400 000 000.00 | 104,000 | 4,104,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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 |
| FRBC2 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | 0.00 | 0 | 0 |
| FRBI0 On 30/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI01 | | | | | | | 0.00 | 0 | 0 |
| FRBI0 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 |
| FRBI2 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,690,000 |
| Total FRBI22 SPOT | | | | | | | 0.00 | 0 | 3,690,000 |
| Total For FRBI22 | | | | | | | 0.00 | 0 | 3,690,000 |
| FRBI2 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 31,910,000 |
| Total FRBI23 SPOT | | | | | | | 0.00 | 0 | 31,910,000 |
| Total For FRBI23 | | | | | | | 0.00 | 0 | 31,910,000 |
| FRBI2 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 |
| FRBI3 On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total FRBI33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | 0.00 | 0 | 0 |
| FRBN 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 |
| FRBN 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 |
| FRBN 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 |
| FRBZ 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 |
| FRBZ On 28/10/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | 0.00 | 0 | 0 |
| FRBZ 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 |
| FRC0 On 08/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC01 | | | | | | | 0.00 | 0 | 0 |
| FRC0 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 |
| FRC0 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 |
| FRC1 On 26/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|------------------|
| 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 | | | 10,932,758,200,000.00 | 109,327,582 | 3,436,904 |
| Total FRC17 SPOT | | | | | | | 10 932 758 200 000.00 | 109,327,582 | 3,436,904 |
| Total For FRC17 | | | | | | | 10 932 758 200 000.00 | 109,327,582 | 3,436,904 |
| 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 |
| FRC44 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC44 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC44 | | | | | | | 0.00 | 0 | 0 |
| FRC45 On 31/12/2011 Spot Bond | | | 9.07500 | 9.07500 | | | 0.00 | 0 | 0 |
| Total FRC45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC45 | | | | | | | 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 |
| 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 | 0 |
| Total FRE2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2A2 | | | | | | | 0.00 | 0 | 0 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total FRE2C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2C | | | | | | | 0.00 | 0 | 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 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2E | | | | | | | 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 | 6,000,000 |
| Total FRJ13 SPOT | | | | | | | 0.00 | 0 | 6,000,000 |
| Total For FRJ13 | | | | | | | 0.00 | 0 | 6,000,000 |
| FRJ14 On 20/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 312,000,000,000.00 | 3,120,000 | 5,780,000 |
| Total FRJ14 SPOT | | | | | | | 312 000 000 000.00 | 3,120,000 | 5,780,000 |
| Total For FRJ14 | | | | | | | 312 000 000 000.00 | 3,120,000 | 5,780,000 |
| FRJ16 On 21/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRJ16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ16 | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | 0.00 | 0 | 0 |
| FRS35 On 23/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| FRS50 On 08/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS50 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| Total FRS54 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |
| FRX14 On 01/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 5,000,000,000.00 | 50,000 | 1,626,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total FRX14 SPOT | | | | | | | 5 000 000 000.00 | 50,000 | 1,626,000 |
| Total For FRX14 | | | | | | | 5 000 000 000.00 | 50,000 | 1,626,000 |
| FRX15 On 14/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 1,529,400,000,000.00 | 15,294,000 | 15,770,000 |
| Total FRX15 SPOT | | | | | | | 1 529 400 000 000.00 | 15,294,000 | 15,770,000 |
| Total For FRX15 | | | | | | | 1 529 400 000 000.00 | 15,294,000 | 15,770,000 |
| 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 27/02/2012 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 | | | 600,000.00 | 6 | 3 |
| Total GOVEX1 SPOT | | | | | | | 600 000.00 | 6 | 3 |
| Total For GOVEX1 | | | | | | | 600 000.00 | 6 | 3 |
| GPT11 On 29/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT11 | | | | | | | 0.00 | 0 | 0 |
| GPT12 On 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total GPT12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT12 | | | | | | | 0.00 | 0 | 0 |
| GPT12 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 |
| 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 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA290 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA290 | | | | | | | 0.00 | 0 | 0 |
| GRA29 On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA292 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA292 | | | | | | | 0.00 | 0 | 0 |
| GRA29 On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA293 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA293 | | | | | | | 0.00 | 0 | 0 |
| GRB85 On 25/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB85 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRB85 | | | | | | | 0.00 | 0 | 0 |
| GRD163 On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD163 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD163 | | | | | | | 0.00 | 0 | 0 |
| GRD164 On 18/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD164 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD164 | | | | | | | 0.00 | 0 | 0 |
| GRD165 On 06/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD165 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD165 | | | | | | | 0.00 | 0 | 0 |
| GRD166 On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total GRD166 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD166 | | | | | | | 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 |
| GRN1 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 |
| GRN1I 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 |
| GRN1I 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 |
| GRN1I 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 | 360,000 |
| Total GRT01 SPOT | | | | | | | 0.00 | 0 | 360,000 |
| Total For GRT01 | | | | | | | 0.00 | 0 | 360,000 |
| GRT02 On 13/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT02 | | | | | | | 0.00 | 0 | 0 |
| GRT03 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 |
| GRT04 On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|----------------|
| Total GRT04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | 0.00 | 0 | 0 |
| GSIZ1 On 23/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | 0.00 | 0 | 0 |
| 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 | | 312,000,000,000.00 | 0.00 | 3,120,000 | 780,000 |
| Total HMS1B7 SPOT | | | | | | 312 000 000 000.00 | 0.00 | 3,120,000 | 780,000 |
| Total For HMS1B7 | | | | | | 312 000 000 000.00 | 0.00 | 3,120,000 | 780,000 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B8 | | | | | | | 0.00 | 0 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total HMS1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C3 | | | | | | | 0.00 | 0 | 0 |
| HMS1 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 |
| HMS1 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 |
| HMS1 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 |
| HMS1 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 |
| HMS1 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 |
| HMS1 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 |
| HMS1 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | 0.00 | 0 | 0 |
| HMS1 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 |
| HMS1 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 |
| HMS1 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| Total HMS1F2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | 0.00 | 0 | 0 |
| HMS1F 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 | | | 32,100,000,000.00 | 321,000 | 28,311,000 |
| Total HWAY20 SPOT | | | | | | | 32 100 000 000.00 | 321,000 | 28,311,000 |
| Total For HWAY20 | | | | | | | 32 100 000 000.00 | 321,000 | 28,311,000 |
| 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 | | | 8,200,000,000.00 | 82,000 | 17,069,000 |
| Total HWAY34 SPOT | | | | | | | 8 200 000 000.00 | 82,000 | 17,069,000 |
| Total For HWAY34 | | | | | | | 8 200 000 000.00 | 82,000 | 17,069,000 |
| 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 |
| Total For IBC01 | | | | | | | 0.00 | 0 | 0 |
| IBL01 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 32,000,000 |
| Total IBL01 SPOT | | | | | | | 0.00 | 0 | 32,000,000 |
| Total For IBL01 | | | | | | | 0.00 | 0 | 32,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|-------------------|
| 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 | | | 0.00 | 0 | 4,000,000 |
| Total IBL09 SPOT | | | | | | | 0.00 | 0 | 4,000,000 |
| Total For IBL09 | | | | | | | 0.00 | 0 | 4,000,000 |
| 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 | 1,520,000 |
| Total IBL12 SPOT | | | | | | | 0.00 | 0 | 1,520,000 |
| Total For IBL12 | | | | | | | 0.00 | 0 | 1,520,000 |
| IBL13 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | | 4,000,000 | 1,000,000 |
| Total IBL13 SPOT | | | | | | 400 000 000 000.00 | | 4,000,000 | 1,000,000 |
| Total For IBL13 | | | | | | 400 000 000 000.00 | | 4,000,000 | 1,000,000 |
| 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 | 2,500,000 |
| Total IBL15 SPOT | | | | | | | 0.00 | 0 | 2,500,000 |
| Total For IBL15 | | | | | | | 0.00 | 0 | 2,500,000 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|------------------|
| 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 | | | 10,800,000,000.00 | 108,000 | 3,108,000 |
| Total IC02 SPOT | | | | | | | 10 800 000 000.00 | 108,000 | 3,108,000 |
| Total For IC02 | | | | | | | 10 800 000 000.00 | 108,000 | 3,108,000 |
| 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 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 |
| IND15 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND151 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND151 | | | | | | | 0.00 | 0 | 0 |
| IND20: On 10/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND202 | | | | | | | 0.00 | 0 | 0 |
| IND20: On 17/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND203 | | | | | | | 0.00 | 0 | 0 |
| IND20: On 24/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND204 | | | | | | | 0.00 | 0 | 0 |
| IND20: On 31/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| Total IND205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND205 | | | | | | | 0.00 | 0 | 0 |
| IND205 On 07/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND206 | | | | | | | 0.00 | 0 | 0 |
| IND206 On 14/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND207 | | | | | | | 0.00 | 0 | 0 |
| IND207 On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND208 | | | | | | | 0.00 | 0 | 0 |
| IND208 On 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND209 | | | | | | | 0.00 | 0 | 0 |
| IND209 On 06/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND210 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND210 | | | | | | | 0.00 | 0 | 0 |
| IND210 On 13/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND211 | | | | | | | 0.00 | 0 | 0 |
| IND211 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 |
| IND212 On 27/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND213 | | | | | | | 0.00 | 0 | 0 |
| IND213 On 03/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | 15,000,000,000,000.00 | | 150,000,000 | 150,000,000 |
| Total IND214 SPOT | | | | | | 15 000 000 000 000.00 | | 150,000,000 | 150,000,000 |
| Total For IND214 | | | | | | 15 000 000 000 000.00 | | 150,000,000 | 150,000,000 |
| IND214 On 10/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total IND215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND215 | | | | | | | 0.00 | 0 | 0 |
| IND215 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 |
| IND216 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 |
| IND217 On 02/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND218 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND218 | | | | | | | 0.00 | 0 | 0 |
| IND218 On 08/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND219 | | | | | | | 0.00 | 0 | 0 |
| IND219 On 15/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND220 | | | | | | | 0.00 | 0 | 0 |
| IND220 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 |
| IND221 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 |
| IND222 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 |
| 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 |
| ING100 On 21/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ING101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING101 | | | | | | | 0.00 | 0 | 0 |
| ING11 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 |
| ING11 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 |
| ING11 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 |
| ING12 On 10/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING123 | | | | | | | 0.00 | 0 | 0 |
| ING12 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 |
| ING12 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 |
| ING12 On 26/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING128 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING130 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 24/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING131 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ING133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING133 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 16/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING134 | | | | | | | 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 09/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING136 | | | | | | | 0.00 | 0 | 0 |
| ING13 On 14/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING137 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING137 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|----------------|
| 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 |
| 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 |
| ING97 On 10/03/2012 Spot Bond | | | 8.82500 | 8.82500 | | | 0.00 | 0 | 0 |
| Total ING97 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING97 | | | | | | | 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 |
| IP255L On 31/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IP255U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IP255U | | | | | | | 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 | | | 10,500,000,000.00 | 105,000 | 105,000 |
| Total IPL4 SPOT | | | | | | | 10 500 000 000.00 | 105,000 | 105,000 |
| Total For IPL4 | | | | | | | 10 500 000 000.00 | 105,000 | 105,000 |
| IPL5 On 28/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IPL5 | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 20,200,000,000.00 | 202,000 | 28,806,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|--------------------------|------------------|-------------------|
| Total IPL6 SPOT | | | | | | | 20 200 000 000.00 | 202,000 | 28,806,000 |
| Total For IPL6 | | | | | | | 20 200 000 000.00 | 202,000 | 28,806,000 |
| IV01 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 679,700 |
| Total IV01 SPOT | | | | | | | 0.00 | 0 | 679,700 |
| Total For IV01 | | | | | | | 0.00 | 0 | 679,700 |
| 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 |
| 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 | | | 0.00 | 0 | 1,430,000 |
| Total IV017 SPOT | | | | | | | 0.00 | 0 | 1,430,000 |
| Total For IV017 | | | | | | | 0.00 | 0 | 1,430,000 |
| 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 | | 380,000,000,000.00 | | 3,800,000 | 11,900,000 |
| Total IV04 SPOT | | | | | | 380 000 000 000.00 | | 3,800,000 | 11,900,000 |
| Total For IV04 | | | | | | 380 000 000 000.00 | | 3,800,000 | 11,900,000 |
| IV07 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total IV07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV07 | | | | | | | 0.00 | 0 | 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 | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | 0.00 | 0 | 0 |
| IVA13 ⁴ On 25/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA134 | | | | | | | 0.00 | 0 | 0 |
| IVA20 ¹ On 05/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA201 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA201 | | | | | | | 0.00 | 0 | 0 |
| IVA20 ² On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA202 | | | | | | | 0.00 | 0 | 0 |
| IVA20 ³ On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| IVA20 ³ On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA203 | | | | | | | 0.00 | 0 | 0 |
| IVA20 ⁴ On 26/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA204 | | | | | | | 0.00 | 0 | 0 |
| IVA20 ⁵ On 02/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA205 | | | | | | | 0.00 | 0 | 0 |
| IVA20 ⁶ On 09/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA206 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| IVA207 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA207 | | | | | | | 0.00 | 0 | 0 |
| IVA208 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA208 | | | | | | | 0.00 | 0 | 0 |
| IVA209 On 01/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA209 | | | | | | | 0.00 | 0 | 0 |
| IVA210 On 08/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA210 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA210 | | | | | | | 0.00 | 0 | 0 |
| IVA211 On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 14,600,000,000,000.00 | 146,000,000 | 139,000,000 |
| Total IVA211 SPOT | | | | | | | 14 600 000 000 000.00 | 146,000,000 | 139,000,000 |
| Total For IVA211 | | | | | | | 14 600 000 000 000.00 | 146,000,000 | 139,000,000 |
| 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 | | | 0.00 | 0 | 0 |
| Total IVA213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA213 | | | | | | | 0.00 | 0 | 0 |
| IVA214 On 05/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 6,300,000,000,000.00 | 63,000,000 | 63,000,000 |
| Total IVA214 SPOT | | | | | | | 6 300 000 000 000.00 | 63,000,000 | 63,000,000 |
| Total For IVA214 | | | | | | | 6 300 000 000 000.00 | 63,000,000 | 63,000,000 |
| 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 | | | 800,000,000,000.00 | 8,000,000 | 8,000,000 |
| Total IVA216 SPOT | | | | | | | 800 000 000 000.00 | 8,000,000 | 8,000,000 |
| Total For IVA216 | | | | | | | 800 000 000 000.00 | 8,000,000 | 8,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IVA217 On 26/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA217 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA217 | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 0.00 | 0 | 0 |
| Total IVA219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA219 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| Total For IVA221 | | | | | | | 0.00 | 0 | 0 |
| IVA222 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 |
| IVA223 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 |
| IVC001 On 05/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC001 | | | | | | | 0.00 | 0 | 0 |
| IVC002 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 |
| IVC004 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| KSB00 On 01/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSB006 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSB006 | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| 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 | 4,700,000 |
| Total LGL1 SPOT | | | | | | | 0.00 | 0 | 4,700,000 |
| Total For LGL1 | | | | | | | 0.00 | 0 | 4,700,000 |
| MAQ01 On 09/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ006 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ006 | | | | | | | 0.00 | 0 | 0 |
| MAQ01 On 27/01/2012 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 09/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ008 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ008 | | | | | | | 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 | 820,000 |
| Total MBF018 SPOT | | | | | | | 0.00 | 0 | 820,000 |
| Total For MBF018 | | | | | | | 0.00 | 0 | 820,000 |
| 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 | | | 312,000,000,000.00 | 3,120,000 | 780,000 |
| Total MBF024 SPOT | | | | | | | 312 000 000 000.00 | 3,120,000 | 780,000 |
| Total For MBF024 | | | | | | | 312 000 000 000.00 | 3,120,000 | 780,000 |
| MBF02 On 26/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000 |
| Total MBF025 SPOT | | | | | | | 0.00 | 0 | 500,000 |
| Total For MBF025 | | | | | | | 0.00 | 0 | 500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| MBF02 On 05/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF026 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 07/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 532,000,000,000.00 | 5,320,000 | 1,330,000 |
| Total MBF027 SPOT | | | | | | | 532 000 000 000.00 | 5,320,000 | 1,330,000 |
| Total For MBF027 | | | | | | | 532 000 000 000.00 | 5,320,000 | 1,330,000 |
| MBP01 On 30/01/2012 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 |
| MBP14 On 10/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP14U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP14U | | | | | | | 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 |
| Total For MBP17U | | | | | | | 0.00 | 0 | 0 |
| MBP18 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 |
| MBP19 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|----------------|
| MBP20 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 |
| MBP21 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 |
| MBP22 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 |
| MCB2M 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 |
| MCB3M On 13/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MCB3M SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MCB3M | | | | | | | 0.00 | 0 | 0 |
| MEFSA1 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 |
| MEFSA2 On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | 264,000,000,000.00 | 0.00 | 2,640,000 | 660,000 |
| Total MEFSA2 SPOT | | | | | | 264 000 000 000.00 | | 2,640,000 | 660,000 |
| Total For MEFSA2 | | | | | | 264 000 000 000.00 | | 2,640,000 | 660,000 |
| MEFSA3 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 |
| MEFSA4 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 |
| MEFSA6 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| 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 | 74,800,000 |
| Total MET01 SPOT | | | | | | | 0.00 | 0 | 74,800,000 |
| Total For MET01 | | | | | | | 0.00 | 0 | 74,800,000 |
| MFS1A On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A1 | | | | | | | 0.00 | 0 | 0 |
| MFS1A 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 |
| MFS1B 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 |
| MGL01 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 10,100,000,000.00 | 101,000 | 16,101,000 |
| Total MGL01 SPOT | | | | | | | 10 100 000 000.00 | 101,000 | 16,101,000 |
| Total For MGL01 | | | | | | | 10 100 000 000.00 | 101,000 | 16,101,000 |
| MTN02 On 13/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 30,400,000,000.00 | 304,000 | 1,862,000 |
| Total MTN02 SPOT | | | | | | | 30 400 000 000.00 | 304,000 | 1,862,000 |
| Total For MTN02 | | | | | | | 30 400 000 000.00 | 304,000 | 1,862,000 |
| MTN03 On 13/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTN03 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| MTN04 On 13/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 17,000,000,000.00 | 170,000 | 3,724,000 |
| Total MTN04 SPOT | | | | | | | 17 000 000 000.00 | 170,000 | 3,724,000 |
| Total For MTN04 | | | | | | | 17 000 000 000.00 | 170,000 | 3,724,000 |
| MTN05 On 28/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 |
| Total MTN05 SPOT | | | | | | | 200 000 000 000.00 | 2,000,000 | 1,000,000 |
| Total For MTN05 | | | | | | | 200 000 000 000.00 | 2,000,000 | 1,000,000 |
| MTNC05 On 05/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTNC05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC05 | | | | | | | 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 |
| Total For N4A111 | | | | | | | 0.00 | 0 | 0 |
| N4A20 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A202 | | | | | | | 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 | | | 400,000,000,000.00 | 4,000,000 | 2,000,000 |
| Total N4A208 SPOT | | | | | | | 400 000 000 000.00 | 4,000,000 | 2,000,000 |
| Total For N4A208 | | | | | | | 400 000 000 000.00 | 4,000,000 | 2,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|----------------|
| 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 | | 312,000,000,000.00 | | 3,120,000 | 780,000 |
| Total N4A311 SPOT | | | | | | 312 000 000 000.00 | | 3,120,000 | 780,000 |
| Total For N4A311 | | | | | | 312 000 000 000.00 | | 3,120,000 | 780,000 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|------------------|
| 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 |
| NBK1C 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 | | 400,000,000,000.00 | | 4,000,000 | 1,000,000 |
| Total NBK11B SPOT | | | | | | 400 000 000 000.00 | | 4,000,000 | 1,000,000 |
| Total For NBK11B | | | | | | 400 000 000 000.00 | | 4,000,000 | 1,000,000 |
| 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 |
| NBK2/ On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | 19,800,000,000.00 | | 198,000 | 9,264,000 |
| Total NBK2A SPOT | | | | | | 19 800 000 000.00 | | 198,000 | 9,264,000 |
| Total For NBK2A | | | | | | 19 800 000 000.00 | | 198,000 | 9,264,000 |
| 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 |
| NBK3/ On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | 8,600,000,000.00 | | 86,000 | 6,146,000 |
| Total NBK3A SPOT | | | | | | 8 600 000 000.00 | | 86,000 | 6,146,000 |
| Total For NBK3A | | | | | | 8 600 000 000.00 | | 86,000 | 6,146,000 |
| 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 | | 312,000,000,000.00 | | 3,120,000 | 780,000 |
| Total NBK5B SPOT | | | | | | 312 000 000 000.00 | | 3,120,000 | 780,000 |
| Total For NBK5B | | | | | | 312 000 000 000.00 | | 3,120,000 | 780,000 |
| NBK6/ On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,900,000 |
| Total NBK6A SPOT | | | | | | | 0.00 | 0 | 9,900,000 |
| Total For NBK6A | | | | | | | 0.00 | 0 | 9,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|------------------|
| NBK6E On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,370,000 |
| Total NBK6B SPOT | | | | | | | 0.00 | 0 | 1,370,000 |
| Total For NBK6B | | | | | | | 0.00 | 0 | 1,370,000 |
| 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 |
| NBK8A On 24/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK8A SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 29,900,000,000.00 | 299,000 | 9,059,000 |
| Total NBK9A SPOT | | | | | | | 29 900 000 000.00 | 299,000 | 9,059,000 |
| Total For NBK9A | | | | | | | 29 900 000 000.00 | 299,000 | 9,059,000 |
| 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 | 2,100,000 |
| Total NBK11 SPOT | | | | | | | 0.00 | 0 | 2,100,000 |
| Total For NBK11 | | | | | | | 0.00 | 0 | 2,100,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN: 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 |
| NCLN: 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 |
| NCLN: On 22/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN45 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN5 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 |
| NCLN5 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 |
| NCLN5 On 15/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN56 | | | | | | | 0.00 | 0 | 0 |
| NCLN5 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 |
| NCLN6 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 |
| NCLN6 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 |
| NCLN6 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 |
| NCLN6 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 |
| NCLN6 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 |
| NCLN6 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| NCLN6 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 |
| NCLN6 On 30/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN68 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN68 | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 27/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 | | | 0.00 | 0 | 31,160,000 |
| Total NED6 SPOT | | | | | | | 0.00 | 0 | 31,160,000 |
| Total For NED6 | | | | | | | 0.00 | 0 | 31,160,000 |
| NED7 On 08/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total NED7 SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For NED7 | | | | | | | 0.00 | 0 | 3,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| NED8 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 4,500,000,000.00 | 45,000 | 3,755,000 |
| Total NED8 SPOT | | | | | | | 4 500 000 000.00 | 45,000 | 3,755,000 |
| Total For NED8 | | | | | | | 4 500 000 000.00 | 45,000 | 3,755,000 |
| NED9 On 06/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 0.00 | 0 | 0 |
| Total NET31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NET31 | | | | | | | 0.00 | 0 | 0 |
| NET41 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NET41 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NET41 | | | | | | | 0.00 | 0 | 0 |
| NILB1 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 |
| NMP2 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 |
| NQ1A 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 |
| NQ1A 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| NQ1A On 22/05/2014 Spot Bond | | | 6.58500 | 6.58500 | | | 0.00 | 0 | 0 |
| Total NQ1A12 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 |
| Total NQ1A14 SPOT | | | | | | | 200 000 000 000.00 | 2,000,000 | 1,000,000 |
| Total For NQ1A14 | | | | | | | 200 000 000 000.00 | 2,000,000 | 1,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| NQ1C On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1C13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C13 | | | | | | | 0.00 | 0 | 0 |
| NQF1A 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 |
| NQF1A 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 |
| NQF1B 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 |
| NQF1D 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 |
| NQF1E 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 |
| NQF1F 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 | 30,512,000 |
| Total NRA013 SPOT | | | | | | | 0.00 | 0 | 30,512,000 |
| Total For NRA013 | | | | | | | 0.00 | 0 | 30,512,000 |
| NRA01 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 128,000,000 |
| Total NRA014 SPOT | | | | | | | 0.00 | 0 | 128,000,000 |
| Total For NRA014 | | | | | | | 0.00 | 0 | 128,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| NRA01 On 30/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total NRA018 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For NRA018 | | | | | | | 0.00 | 0 | 5,000,000 |
| 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 | | | 18,200,000,000.00 | 182,000 | 12,000,000 |
| Total NRA022 SPOT | | | | | | | 18 200 000 000.00 | 182,000 | 12,000,000 |
| Total For NRA022 | | | | | | | 18 200 000 000.00 | 182,000 | 12,000,000 |
| 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 | 9,300,000 |
| Total NRA028 SPOT | | | | | | | 0.00 | 0 | 9,300,000 |
| Total For NRA028 | | | | | | | 0.00 | 0 | 9,300,000 |
| NTC07 On 01/03/2012 Spot Bond | | | 8.07500 | 8.07500 | | | 0.00 | 0 | 0 |
| Total NTC07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC07 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| NTC12 On 25/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 312,000,000,000.00 | 3,120,000 | 780,000 |
| Total NTC12 SPOT | | | | | | | 312 000 000 000.00 | 3,120,000 | 780,000 |
| Total For NTC12 | | | | | | | 312 000 000 000.00 | 3,120,000 | 780,000 |
| OCT1A 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 |
| OCT1A 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 |
| OCT1D 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 | | | 48,200,000,000.00 | 482,000 | 29,438,000 |
| Total OML01 SPOT | | | | | | | 48 200 000 000.00 | 482,000 | 29,438,000 |
| Total For OML01 | | | | | | | 48 200 000 000.00 | 482,000 | 29,438,000 |
| OTCA 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 |
| OTCA On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA05 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| OTCAI On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA06 | | | | | | | 0.00 | 0 | 0 |
| OTCAI On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA07 | | | | | | | 0.00 | 0 | 0 |
| OTCAI 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 |
| OTCAI 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 |
| OTCAI 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 |
| OTCB1 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 |
| PBETC 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 |
| PC2A4 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2A4 | | | | | | | 0.00 | 0 | 0 |
| PC2A4 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2A4R SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2A4R | | | | | | | 0.00 | 0 | 0 |
| PC2B4 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2B4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2B4 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| PC2C ² On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2C4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2C4 | | | | | | | 0.00 | 0 | 0 |
| PC2D ⁴ On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2D4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2D4 | | | | | | | 0.00 | 0 | 0 |
| PCF0 ³ 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 |
| PNP0 ³ On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PNP03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PNP03 | | | | | | | 0.00 | 0 | 0 |
| PNP0 ⁴ On 16/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PNP04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PNP04 | | | | | | | 0.00 | 0 | 0 |
| PR2A ¹ 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 |
| PR2A ² On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000 |
| Total PR2A2B SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For PR2A2B | | | | | | | 0.00 | 0 | 10,000,000 |
| PR2A ³ 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 |
| PR2A ⁴ 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 |
| PR2A ⁵ 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| PR2A€ 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 | 12,170,000 |
| Total PR2B2B SPOT | | | | | | | 0.00 | 0 | 12,170,000 |
| Total For PR2B2B | | | | | | | 0.00 | 0 | 12,170,000 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| 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 |
| 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 | | | 6.88000 | 6.90000 | | | 127,249,264,288,000.00 | 18,495,532,600 | 12,417,365,300 |
| Total R157 SPOT | | | | | | | 127 249 264 288 000.00 | 18,495,532,600 | 12,417,365,300 |
| Total For R157 | | | | | | | 127 249 264 288 000.00 | 18,495,532,600 | 12,417,365,300 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| 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 | | | 8.62000 | 8.64000 | | 63,195,521,540,000.00 | 7,331,267,000 | 8,524,690,059 | |
| Total R186 SPOT | | | | | | 63 195 521 540 000.00 | 7,331,267,000 | 8,524,690,059 | |
| Total For R186 | | | | | | 63 195 521 540 000.00 | 7,331,267,000 | 8,524,690,059 | |
| 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 | | | 217.41265 | 217.38399 | | 2,152,385,235,000.00 | 9,900,000 | 887,883,000 | |
| Total R189 SPOT | | | | | | 2 152 385 235 000.00 | 9,900,000 | 887,883,000 | |
| Total For R189 | | | | | | 2 152 385 235 000.00 | 9,900,000 | 887,883,000 | |
| R197 On 07/12/2023 Spot Bond | | | 2.20000 | 2.20000 | | 432,080,000,000.00 | 196,400,000 | 486,200,000 | |
| Total R197 SPOT | | | | | | 432 080 000 000.00 | 196,400,000 | 486,200,000 | |
| Total For R197 | | | | | | 432 080 000 000.00 | 196,400,000 | 486,200,000 | |
| R201 On 21/12/2014 Spot Bond | | | 6.40000 | 6.42000 | | 7,649,568,000,000.00 | 1,195,245,000 | 2,630,664,000 | |
| Total R201 SPOT | | | | | | 7 649 568 000 000.00 | 1,195,245,000 | 2,630,664,000 | |
| Total For R201 | | | | | | 7 649 568 000 000.00 | 1,195,245,000 | 2,630,664,000 | |
| R202 On 07/12/2033 Spot Bond | | | 2.31000 | 2.28000 | | 2,552,488,785,000.00 | 1,104,973,500 | 1,381,516,750 | |
| Total R202 SPOT | | | | | | 2 552 488 785 000.00 | 1,104,973,500 | 1,381,516,750 | |
| Total For R202 | | | | | | 2 552 488 785 000.00 | 1,104,973,500 | 1,381,516,750 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| R203 On 15/09/2017 Spot Bond | | | 7.52000 | 7.54000 | | 65,228,036,320,000.00 | 8,673,941,000 | 5,354,173,000 | |
| Total R203 SPOT | | | | | | 65 228 036 320 000.00 | 8,673,941,000 | 5,354,173,000 | |
| Total For R203 | | | | | | 65 228 036 320 000.00 | 8,673,941,000 | 5,354,173,000 | |
| R204 On 21/12/2018 Spot Bond | | | 7.81000 | 7.83000 | | 18,337,216,150,000.00 | 2,347,915,000 | 5,699,087,000 | |
| Total R204 SPOT | | | | | | 18 337 216 150 000.00 | 2,347,915,000 | 5,699,087,000 | |
| Total For R204 | | | | | | 18 337 216 150 000.00 | 2,347,915,000 | 5,699,087,000 | |
| 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 | | | 6.17000 | 6.18500 | | 35,124,576,000,000.00 | 5,692,800,000 | 7,441,240,000 | |
| Total R206 SPOT | | | | | | 35 124 576 000 000.00 | 5,692,800,000 | 7,441,240,000 | |
| Total For R206 | | | | | | 35 124 576 000 000.00 | 5,692,800,000 | 7,441,240,000 | |
| R207 On 15/01/2020 Spot Bond | | | 8.05500 | 8.09000 | | 28,054,745,548,740.00 | 3,482,898,268 | 8,399,025,000 | |
| Total R207 SPOT | | | | | | 28 054 745 548 740.00 | 3,482,898,268 | 8,399,025,000 | |
| Total For R207 | | | | | | 28 054 745 548 740.00 | 3,482,898,268 | 8,399,025,000 | |
| R208 On 31/03/2021 Spot Bond | | | 8.08000 | 8.12000 | | 20,034,860,960,000.00 | 2,479,562,000 | 8,250,395,000 | |
| Total R208 SPOT | | | | | | 20 034 860 960 000.00 | 2,479,562,000 | 8,250,395,000 | |
| Total For R208 | | | | | | 20 034 860 960 000.00 | 2,479,562,000 | 8,250,395,000 | |
| R209 On 31/03/2036 Spot Bond | | | 8.97500 | 8.99500 | | 68,113,321,300,000.00 | 7,589,228,000 | 11,875,772,000 | |
| Total R209 SPOT | | | | | | 68 113 321 300 000.00 | 7,589,228,000 | 11,875,772,000 | |
| Total For R209 | | | | | | 68 113 321 300 000.00 | 7,589,228,000 | 11,875,772,000 | |
| R210 On 31/03/2028 Spot Bond | | | 2.31000 | 2.31000 | | 1,028,535,173,820.00 | 445,253,322 | 967,838,222 | |
| Total R210 SPOT | | | | | | 1 028 535 173 820.00 | 445,253,322 | 967,838,222 | |
| Total For R210 | | | | | | 1 028 535 173 820.00 | 445,253,322 | 967,838,222 | |
| R211 On 31/01/2017 Spot Bond | | | 0.86000 | 1.00000 | | 1,223,556,400,000.00 | 1,422,740,000 | 555,974,000 | |
| Total R211 SPOT | | | | | | 1 223 556 400 000.00 | 1,422,740,000 | 555,974,000 | |
| Total For R211 | | | | | | 1 223 556 400 000.00 | 1,422,740,000 | 555,974,000 | |
| R212 On 31/01/2022 Spot Bond | | | 2.19000 | 2.19000 | | 548,590,620,000.00 | 250,498,000 | 882,249,000 | |
| Total R212 SPOT | | | | | | 548 590 620 000.00 | 250,498,000 | 882,249,000 | |
| Total For R212 | | | | | | 548 590 620 000.00 | 250,498,000 | 882,249,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| R213 On 28/02/2031 Spot Bond | | | 8.99500 | 9.01500 | | | 7,780,675,000,000.00 | 865,000,000 | 1,655,781,000 |
| Total R213 SPOT | | | | | | | 7 780 675 000 000.00 | 865,000,000 | 1,655,781,000 |
| Total For R213 | | | | | | | 7 780 675 000 000.00 | 865,000,000 | 1,655,781,000 |
| R214 On 28/02/2041 Spot Bond | | | 6.50000 | 6.50000 | | | 4,846,400,000,000.00 | 745,600,000 | 2,876,316,000 |
| Total R214 SPOT | | | | | | | 4 846 400 000 000.00 | 745,600,000 | 2,876,316,000 |
| Total For R214 | | | | | | | 4 846 400 000 000.00 | 745,600,000 | 2,876,316,000 |
| R221C On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R221C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R221C | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| R320C On 21/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R320C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R320C | | | | | | | 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 |
| 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 09/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC05 | | | | | | | 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 |
| Total For RCSC06 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RCSC 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 |
| RDFC On 06/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDFC02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC02 | | | | | | | 0.00 | 0 | 0 |
| RES0 On 17/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES05 | | | | | | | 0.00 | 0 | 0 |
| RES0 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 |
| RES0 On 14/02/2012 Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0 |
| Total RES07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES07 | | | | | | | 0.00 | 0 | 0 |
| RESB 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 |
| RMBI 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|----------------|
| 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 25/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 372,000,000,000.00 | 3,720,000 | 930,000 |
| Total RPG02 SPOT | | | | | | | 372 000 000 000.00 | 3,720,000 | 930,000 |
| Total For RPG02 | | | | | | | 372 000 000 000.00 | 3,720,000 | 930,000 |
| 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 |
| RW02 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RW02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RW02 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| SA060 On 26/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SA060U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SA060U | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| 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 | 1,450,000 |
| Total SBK13 SPOT | | | | | | | 0.00 | 0 | 1,450,000 |
| Total For SBK13 | | | | | | | 0.00 | 0 | 1,450,000 |
| 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 |
| SBK7 On 24/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 2,802,600,000.00 | 28,026,000 | 31,374,000 |
| Total SBK7 SPOT | | | | | | | 2 802 600 000 000.00 | 28,026,000 | 31,374,000 |
| Total For SBK7 | | | | | | | 2 802 600 000 000.00 | 28,026,000 | 31,374,000 |
| SBK8 On 10/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 14,100,000,000.00 | 141,000 | 22,361,000 |
| Total SBK8 SPOT | | | | | | | 14 100 000 000.00 | 141,000 | 22,361,000 |
| Total For SBK8 | | | | | | | 14 100 000 000.00 | 141,000 | 22,361,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 1,600,000,000.00 | 16,000 | 6,884,000 |
| Total SBK9 SPOT | | | | | | | 1 600 000 000.00 | 16,000 | 6,884,000 |
| Total For SBK9 | | | | | | | 1 600 000 000.00 | 16,000 | 6,884,000 |
| SBK11 On 09/04/2014 Spot Bond | | | 5.75000 | 5.75000 | | | 0.00 | 0 | 2,940,000 |
| Total SBK11 SPOT | | | | | | | 0.00 | 0 | 2,940,000 |
| Total For SBK11 | | | | | | | 0.00 | 0 | 2,940,000 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| SBN48 On 22/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN48 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN48 | | | | | | | 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 |
| Total For SBN52 | | | | | | | 0.00 | 0 | 0 |
| SBR003 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 | 300,000 |
| Total SBS13 SPOT | | | | | | | 0.00 | 0 | 300,000 |
| Total For SBS13 | | | | | | | 0.00 | 0 | 300,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| 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 | | | 9,400,000,000.00 | 94,000 | 4,340,000 |
| Total SBS9 SPOT | | | | | | | 9 400 000 000.00 | 94,000 | 4,340,000 |
| Total For SBS9 | | | | | | | 9 400 000 000.00 | 94,000 | 4,340,000 |
| SBSI10 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,370,000 |
| Total SBSI10 SPOT | | | | | | | 0.00 | 0 | 2,370,000 |
| Total For SBSI10 | | | | | | | 0.00 | 0 | 2,370,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,490,000 |
| Total SBSI11 SPOT | | | | | | | 0.00 | 0 | 2,490,000 |
| Total For SBSI11 | | | | | | | 0.00 | 0 | 2,490,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 370,000 |
| Total SBSI12 SPOT | | | | | | | 0.00 | 0 | 370,000 |
| Total For SBSI12 | | | | | | | 0.00 | 0 | 370,000 |
| SCM107 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 |
| SCM220 On 20/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM220 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|-------------------|
| SCM2: On 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM221 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM221 | | | | | | | 0.00 | 0 | 0 |
| SCM2: On 19/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM222 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 | | | 8,300,000,000.00 | 83,000 | 83,000 |
| Total SMF1 SPOT | | | | | | | 8 300 000 000.00 | 83,000 | 83,000 |
| Total For SMF1 | | | | | | | 8 300 000 000.00 | 83,000 | 83,000 |
| 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 | 10,500,000 |
| Total SNT01 SPOT | | | | | | | 0.00 | 0 | 10,500,000 |
| Total For SNT01 | | | | | | | 0.00 | 0 | 10,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 |
| SYN86 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 |
| SYN86 On 22/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN865 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN865 | | | | | | | 0.00 | 0 | 0 |
| SYN86 On 04/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN866 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN866 | | | | | | | 0.00 | 0 | 0 |
| SYN86 On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN867 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN867 | | | | | | | 0.00 | 0 | 0 |
| SYN86 On 17/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN868 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN868 | | | | | | | 0.00 | 0 | 0 |
| SYN86 On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN869 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN869 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SYN87 On 20/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN870 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN870 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 13/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN872 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN872 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 14/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN873 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN873 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN874 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN874 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN875 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN875 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 20/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN876 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN876 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN878 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN878 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 22/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN879 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN879 | | | | | | | 0.00 | 0 | 0 |
| SYN88 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN880 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN880 | | | | | | | 0.00 | 0 | 0 |
| SYN88 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN881 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN881 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| SYN8€ On 27/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN882 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN882 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 13/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN883 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN883 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 16/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN884 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN884 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN885 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN885 | | | | | | | 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 | | | 200,000,000,000.00 | 2,000,000 | 22,270,000 |
| Total TFS06 SPOT | | | | | | | 200 000 000 000.00 | 2,000,000 | 22,270,000 |
| Total For TFS06 | | | | | | | 200 000 000 000.00 | 2,000,000 | 22,270,000 |
| 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 |
| Total For TFS73 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|-------------------|-------------------|
| 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 | | | 160,000,000,000.00 | 20,000,000 | 10,000,000 |
| Total TFS84 SPOT | | | | | | | 160 000 000 000.00 | 20,000,000 | 10,000,000 |
| Total For TFS84 | | | | | | | 160 000 000 000.00 | 20,000,000 | 10,000,000 |
| TFS88 On 08/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS88 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS88 | | | | | | | 0.00 | 0 | 0 |
| TFS89 On 01/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS89 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS89 | | | | | | | 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 |
| TFS91 On 13/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS91 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS91 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| THE7A On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE7A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE7A3 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | 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 |
| Total For THE9B2 | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|----------------------|
| 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 |
| 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 | | | 10,900,000,000.00 | 109,000 | 2,900,000 |
| Total TL15 SPOT | | | | | | | 10 900 000 000.00 | 109,000 | 2,900,000 |
| Total For TL15 | | | | | | | 10 900 000 000.00 | 109,000 | 2,900,000 |
| TL20 On 22/02/2020 Spot Bond | | | 6.00000 | 6.00000 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 29,000,000,000.00 | 290,000 | 1,005,734,000 |
| Total TN17 SPOT | | | | | | | 29 000 000 000.00 | 290,000 | 1,005,734,000 |
| Total For TN17 | | | | | | | 29 000 000 000.00 | 290,000 | 1,005,734,000 |
| TN20 On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 19,800,000,000.00 | 198,000 | 263,474,000 |
| Total TN20 SPOT | | | | | | | 19 800 000 000.00 | 198,000 | 263,474,000 |
| Total For TN20 | | | | | | | 19 800 000 000.00 | 198,000 | 263,474,000 |
| TN23 On 06/11/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 99,000,000 |
| Total TN23 SPOT | | | | | | | 0.00 | 0 | 99,000,000 |
| Total For TN23 | | | | | | | 0.00 | 0 | 99,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 174,000,000 |
| Total TN25 SPOT | | | | | | | 0.00 | 0 | 174,000,000 |
| Total For TN25 | | | | | | | 0.00 | 0 | 174,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 50,800,000,000.00 | 508,000 | 24,124,000 |
| Total TN27 SPOT | | | | | | | 50 800 000 000.00 | 508,000 | 24,124,000 |
| Total For TN27 | | | | | | | 50 800 000 000.00 | 508,000 | 24,124,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| TSP11 On 09/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP116 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP116 | | | | | | | 0.00 | 0 | 0 |
| TSP11 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP117 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP117 | | | | | | | 0.00 | 0 | 0 |
| TSP11 On 08/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP118 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP118 | | | | | | | 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 05/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP123 | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| UG21 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 25,000,000 |
| Total UG21 SPOT | | | | | | | 0.00 | 0 | 25,000,000 |
| Total For UG21 | | | | | | | 0.00 | 0 | 25,000,000 |
| 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 |
| Total For UTR043 | | | | | | | 0.00 | 0 | 0 |
| UTR40 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 |
| VIP1A2 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 |
| VIP1A3 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 |
| VIP1A4 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 |
| VIP1A5 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|--------------------|
| 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 |
| VOD00 On 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VOD002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VOD002 | | | | | | | 0.00 | 0 | 0 |
| VOYT0 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 | | | 2,200,000,000.00 | 22,000 | 62,022,000 |
| Total WS04 SPOT | | | | | | | 2 200 000 000.00 | 22,000 | 62,022,000 |
| Total For WS04 | | | | | | | 2 200 000 000.00 | 22,000 | 62,022,000 |
| WS05 On 01/08/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 129,000,000 |
| Total WS05 SPOT | | | | | | | 0.00 | 0 | 129,000,000 |
| Total For WS05 | | | | | | | 0.00 | 0 | 129,000,000 |
| WSP1 On 28/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WSP1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For WSP1 | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 31,000,000 |
| Total WSP2 SPOT | | | | | | | 0.00 | 0 | 31,000,000 |
| Total For WSP2 | | | | | | | 0.00 | 0 | 31,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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 | 42,000,000 |
| Total WSP5 SPOT | | | | | | | 0.00 | 0 | 42,000,000 |
| Total For WSP5 | | | | | | | 0.00 | 0 | 42,000,000 |
| Z006 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z006 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Z071 On 01/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z071 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z071 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| ZA001 On 01/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA001 | | | | | | | 0.00 | 0 | 0 |
| ZA002 On 16/08/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA002 | | | | | | | 0.00 | 0 | 0 |
| ZA003 On 01/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA003 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA003 | | | | | | | 0.00 | 0 | 0 |
| ZA004 On 12/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA004 | | | | | | | 0.00 | 0 | 0 |
| ZA005 On 12/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA005 | | | | | | | 0.00 | 0 | 0 |
| ZA007 On 31/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA007 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA007 | | | | | | | 0.00 | 0 | 0 |
| ZA008 On 19/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA008 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA008 | | | | | | | 0.00 | 0 | 0 |
| ZA009 On 22/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA009 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA009 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ZA010 On 22/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA010 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA010 | | | | | | | 0.00 | 0 | 0 |
| ZA011 On 20/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA011 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA011 | | | | | | | 0.00 | 0 | 0 |
| ZA012 On 20/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA012 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA012 | | | | | | | 0.00 | 0 | 0 |
| ZA013 On 18/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA013 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA013 | | | | | | | 0.00 | 0 | 0 |
| ZA014 On 18/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA014 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA014 | | | | | | | 0.00 | 0 | 0 |
| ZA015 On 20/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA015 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA015 | | | | | | | 0.00 | 0 | 0 |
| ZA016 On 20/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA016 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA016 | | | | | | | 0.00 | 0 | 0 |
| ZA017 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA017 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA017 | | | | | | | 0.00 | 0 | 0 |
| ZA018 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA018 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA018 | | | | | | | 0.00 | 0 | 0 |
| ZA019 On 21/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA019 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA019 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| ZA020 On 21/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA020 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA020 | | | | | | | 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 |
| ZA022 On 18/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA022 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA022 | | | | | | | 0.00 | 0 | 0 |
| ZA023 On 20/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA023 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA023 | | | | | | | 0.00 | 0 | 0 |
| ZA024 On 20/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA024 | | | | | | | 0.00 | 0 | 0 |
| ZA025 On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA025 | | | | | | | 0.00 | 0 | 0 |
| ZA026 On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA026 | | | | | | | 0.00 | 0 | 0 |
| ZA027 On 20/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA027 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA027 | | | | | | | 0.00 | 0 | 0 |
| ZA028 On 19/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA028 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA028 | | | | | | | 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 |
| Total For ZA029 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 0.00 | 0 | 0 |
| | | | | | | | 599 374 889 470 560.00 | 63,809,006,478 | 87,494,470,629 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| Total for SPOT : | | | | | | | 599,374,889,470,560.00 | 63,809,006,478 | 87,494,470,629 |
| Total Futures | | | | | | | 599 374 897 626 607.00 | 63,809,006,548 | 87,494,945,457 |
| Total Options | | | | | | | 0.00 | 0 | 43,940 |
| Grand Total: | | | | | | | 599,374,897,626,607.00 | 63,809,006,548 | 87,494,989,397 |