



Interest Rates Daily MTM Report

Daily summary for: 23/06/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CF CA On 19/09/2011 Can-Do Future | | | 0.02620 | 0.03330 | | | 0.00 | 0 | 22,388 |
| Total CF CANDO CAAD Future | | | | | | | 0.00 | 0 | 22,388 |
| Total For CF CANDO CAAD | | | | | | | 0.00 | 0 | 22,388 |
| CF CA On 19/09/2011 Can-Do Future | | | 0.13370 | 0.10010 | | | 0.00 | 0 | 21,898 |
| Total CF CANDO CAAE Future | | | | | | | 0.00 | 0 | 21,898 |
| Total For CF CANDO CAAE | | | | | | | 0.00 | 0 | 21,898 |
| Total for Can-Do Future | | | | | | | 0.00 | 0 | 44,286 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | 0.00 | 0 | 0 |
| R155 On 31/08/2011 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 R155 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R155 | | | | | | | 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 |
| 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| 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 |
| 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 04/08/2011 Bond Future | | | 7.53900 | 7.52000 | | 3.50 | 126,093.16 | 1 | 6,655 |
| R157 On 03/11/2011 Bond Future | | | 7.65700 | 7.63600 | | 3.50 | 0.00 | 0 | 3,358 |
| R157 On 02/02/2012 Bond Future | | | 7.78900 | 7.76600 | | 3.75 | 0.00 | 0 | 0 |
| R157 On 03/05/2012 Bond Future | | | 7.93800 | 7.91300 | | 3.75 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 126,093.16 | 1 | 10,013 |
| R157 On 04/08/2011 Bond Future | 7.50 | Call | | 567.00000 | 524,000 | 3.50 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 645.00000 | 677,000 | 3.50 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 667.00000 | 621,000 | 3.51 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 550.00000 | 578,000 | 3.51 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 476.00000 | 438,000 | 3.49 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 750.00000 | 787,000 | 3.49 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,427.00000 | 1,482,000 | 3.43 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 166.00000 | 147,000 | 3.43 | 0.00 | 0 | 1,320 |
| R157 | On | 04/08/2011 | Bond Future | 7.60 | Put | | 465.00000 | 490,000 | 3.53 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.60 | Call | | 778.00000 | 728,000 | 3.53 | 0.00 | 0 | 440 |
| R157 | On | 04/08/2011 | Bond Future | 7.80 | Call | | 1,308.00000 | 1,247,000 | 3.58 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.80 | Put | | 219.00000 | 232,000 | 3.58 | 0.00 | 0 | 440 |
| R157 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,656.00000 | 2,584,000 | 3.70 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 32.00000 | 34,000 | 3.70 | 0.00 | 0 | 1,320 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 2,527.00000 | 2,462,000 | 3.65 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 298.00000 | 311,000 | 3.65 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 2,674.00000 | 2,608,000 | 3.67 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 266.00000 | 277,000 | 3.67 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 2,382.00000 | 2,319,000 | 3.64 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 333.00000 | 347,000 | 3.64 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 3,072.00000 | 3,011,000 | 3.98 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 589.00000 | 607,000 | 3.98 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 3,201.00000 | 3,139,000 | 4.00 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 551.00000 | 568,000 | 4.00 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 2,945.00000 | 2,885,000 | 3.96 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 629.00000 | 648,000 | 3.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 2,258.00000 | 2,207,000 | 3.83 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 1,190.00000 | 1,219,000 | 3.83 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 2,359.00000 | 2,307,000 | 3.84 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 1,134.00000 | 1,161,000 | 3.84 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 2,159.00000 | 2,109,000 | 3.81 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 1,249.00000 | 1,278,000 | 3.81 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 4,520 |
| Total For R157 | | | | | | | | | | 126,093.16 | 1 | 14,533 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.63700 | 8.58200 | | 10.00 | 117,098.55 | 1 | 11,136 |
| R186 | On | 03/11/2011 | Bond Future | | | 8.71600 | 8.65900 | | 10.75 | 0.00 | 0 | 13,789 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.79500 | 8.73600 | | 11.25 | 0.00 | 0 | 2,500 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.87900 | 8.81800 | | 12.00 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 117,098.55 | 1 | 27,425 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 493.00000 | 376,000 | 9.87 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,687.00000 | 4,087,000 | 9.87 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 607.00000 | 471,000 | 9.89 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,312.00000 | 3,693,000 | 9.89 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 395.00000 | 297,000 | 9.84 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,081.00000 | 4,500,000 | 9.84 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.35 | Put | | 2,959.00000 | 3,319,000 | 9.92 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.35 | Call | | 740.00000 | 583,000 | 9.92 | 0.00 | 0 | 600 |
| R186 | On | 04/08/2011 | Bond Future | 8.70 | Put | | 1,131.00000 | 1,324,000 | 10.13 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.70 | Call | | 2,236.00000 | 1,912,000 | 10.13 | 0.00 | 0 | 200 |
| R186 | On | 04/08/2011 | Bond Future | 8.95 | Call | | 3,864.00000 | 3,443,000 | 10.29 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.95 | Put | | 467.00000 | 563,000 | 10.29 | 0.00 | 0 | 200 |
| R186 | On | 04/08/2011 | Bond Future | 9.70 | Call | | 9,896.00000 | 9,382,000 | 10.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| R186 | On | 04/08/2011 | Bond Future | 9.70 | Put | | 13.00000 | 16,000 | 10.83 | 0.00 | 0 | 600 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 4,950.00000 | 4,595,000 | 11.11 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 1,853.00000 | 2,024,000 | 11.11 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 5,248.00000 | 4,883,000 | 11.15 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 1,707.00000 | 1,869,000 | 11.15 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 4,659.00000 | 4,316,000 | 11.07 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 2,009.00000 | 2,192,000 | 11.07 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,741.00000 | 2,970,000 | 10.93 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 3,579.00000 | 3,282,000 | 10.93 | 0.00 | 0 | 5,600 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,395.00000 | 5,067,000 | 11.43 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,030.00000 | 3,237,000 | 11.43 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,664.00000 | 5,326,000 | 11.47 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,859.00000 | 3,056,000 | 11.47 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,133.00000 | 4,813,000 | 11.39 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,210.00000 | 3,425,000 | 11.39 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 6,127.00000 | 5,813,000 | 12.19 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 4,519.00000 | 4,748,000 | 12.19 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,375.00000 | 6,054,000 | 12.23 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 4,331.00000 | 4,553,000 | 12.23 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 5,883.00000 | 5,576,000 | 12.15 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 4,714.00000 | 4,949,000 | 12.15 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 7,200 |
| Total For R186 | | | | | | | | | | 117,098.55 | 1 | 34,625 |
| R189 | On | 04/08/2011 | Bond Future | | | 214.55806 | 214.49869 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R189 | On | 04/08/2011 | Bond Future | 212.00 | Call | | 2,499.00000 | 2,558,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R189 | On | 04/08/2011 | Bond Future | 212.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/08/2011 | Bond Future | 212.05 | Call | | 2,449.00000 | 2,508,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/08/2011 | Bond Future | 212.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/08/2011 | Bond Future | 211.95 | Call | | 2,549.00000 | 2,608,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/08/2011 | Bond Future | 211.95 | 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 | 04/08/2011 | Bond Future | | | 234.94997 | 234.87635 | | | 0.00 | 0 | 30 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 30 |
| R197 | On | 04/08/2011 | Bond Future | 231.50 | Call | | 3,376.00000 | 3,450,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2011 | Bond Future | 231.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2011 | Bond Future | 231.55 | Call | | 3,326.00000 | 3,400,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2011 | Bond Future | 231.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2011 | Bond Future | 231.45 | Call | | 3,426.00000 | 3,500,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2011 | Bond Future | 231.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 30 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.15600 | 7.12000 | | 2.75 | 105,871.18 | 1 | 170 |
| R201 | On | 03/11/2011 | Bond Future | | | 7.25300 | 7.21500 | | 3.00 | 0.00 | 0 | 775 |
| R201 | On | 02/02/2012 | Bond Future | | | 7.36000 | 7.31800 | | 3.00 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | | | 7.49000 | 7.44300 | | 3.00 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 105,871.18 | 1 | 945 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 626.00000 | 552,000 | 2.75 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 233.00000 | 268,000 | 2.75 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 731.00000 | 652,000 | 2.77 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 187.00000 | 217,000 | 2.77 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 530.00000 | 463,000 | 2.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------------|------------------|---------------|
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 288.00000 | 330,000 | 2.74 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 2,348.00000 | 2,255,000 | 3.26 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 162.00000 | 177,000 | 3.26 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 2,468.00000 | 2,373,000 | 3.27 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 145.00000 | 157,000 | 3.27 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 2,228.00000 | 2,137,000 | 3.23 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 180.00000 | 196,000 | 3.23 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 2,658.00000 | 2,568,000 | 3.26 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 265.00000 | 284,000 | 3.26 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 2,767.00000 | 2,675,000 | 3.29 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 247.00000 | 265,000 | 3.29 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 2,553.00000 | 2,464,000 | 3.25 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 286.00000 | 307,000 | 3.25 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 1,606.00000 | 1,537,000 | 3.07 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 876.00000 | 919,000 | 3.07 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 1,681.00000 | 1,611,000 | 3.08 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 833.00000 | 875,000 | 3.08 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 1,532.00000 | 1,465,000 | 3.05 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 921.00000 | 966,000 | 3.05 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 105,871.18 | 1 | 945 |
| R202 | On | 04/08/2011 | Bond Future | | | 175.23176 | 175.45937 | | | 0.00 | 0 | 18,698 |
| R202 | On | 03/11/2011 | Bond Future | | | 177.83244 | 178.06341 | | | 0.00 | 0 | 400 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 19,098 |
| R202 | On | 04/08/2011 | Bond Future | 1.00 | Call | | 174,459.00000 | 174,232,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2011 | Bond Future | 1.00 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------|------------------|---------------|
| R202 | On | 04/08/2011 | Bond Future | 1.05 | Call | | 174,409.00000 | 174,182,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2011 | Bond Future | 0.95 | Call | | 174,509.00000 | 174,282,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2011 | Bond Future | 0.50 | Call | | 177,563.00000 | 177,332,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2011 | Bond Future | 0.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2011 | Bond Future | 0.55 | Call | | 177,513.00000 | 177,282,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2011 | Bond Future | 0.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2011 | Bond Future | 0.45 | Call | | 177,613.00000 | 177,382,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2011 | Bond Future | 0.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 19,098 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.14700 | 8.12200 | | 5.25 | 0.00 | 0 | 824 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.25800 | 8.23200 | | 5.75 | 0.00 | 0 | 1,630 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.37700 | 8.35000 | | 6.00 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | | | 8.50600 | 8.47800 | | 6.00 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 2,454 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 494.00000 | 442,000 | 5.25 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 1,076.00000 | 1,143,000 | 5.25 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 592.00000 | 534,000 | 5.27 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 935.00000 | 996,000 | 5.27 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 407.00000 | 361,000 | 5.23 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 1,229.00000 | 1,302,000 | 5.23 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 2,118.00000 | 2,037,000 | 5.87 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 901.00000 | 939,000 | 5.87 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 2,266.00000 | 2,183,000 | 5.89 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 824.00000 | 860,000 | 5.89 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,973.00000 | 1,896,000 | 5.84 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 982.00000 | 1,024,000 | 5.84 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 2,978.00000 | 2,898,000 | 6.23 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 1,240.00000 | 1,279,000 | 6.23 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 3,121.00000 | 3,039,000 | 6.25 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 1,169.00000 | 1,205,000 | 6.25 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 2,838.00000 | 2,760,000 | 6.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 1,315.00000 | 1,356,000 | 6.21 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 2,877.00000 | 2,805,000 | 6.12 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,740.00000 | 1,786,000 | 6.12 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 3,005.00000 | 2,931,000 | 6.14 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,661.00000 | 1,705,000 | 6.14 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 2,752.00000 | 2,681,000 | 6.10 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,823.00000 | 1,870,000 | 6.10 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 2,454 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.32400 | 8.29900 | | 6.25 | 0.00 | 0 | 70 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.42700 | 8.40100 | | 6.75 | 0.00 | 0 | 2,134 |
| R204 | On | 02/02/2012 | Bond Future | | | 8.53400 | 8.50800 | | 6.75 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | | | 8.65200 | 8.62400 | | 7.25 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 2,204 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 270.00000 | 234,000 | 6.16 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 1,894.00000 | 1,992,000 | 6.16 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 337.00000 | 295,000 | 6.17 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 1,687.00000 | 1,779,000 | 6.17 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 213.00000 | 183,000 | 6.14 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,111.00000 | 2,216,000 | 6.14 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,740.00000 | 2,644,000 | 7.00 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 943.00000 | 983,000 | 7.00 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,915.00000 | 2,817,000 | 7.03 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 864.00000 | 902,000 | 7.03 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,570.00000 | 2,477,000 | 6.98 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,028.00000 | 1,071,000 | 6.98 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,607.00000 | 3,514,000 | 7.14 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,166.00000 | 1,204,000 | 7.14 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,778.00000 | 3,683,000 | 7.16 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,094.00000 | 1,130,000 | 7.16 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,439.00000 | 3,348,000 | 7.11 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,243.00000 | 1,283,000 | 7.11 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 3,045.00000 | 2,966,000 | 7.38 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 2,434.00000 | 2,491,000 | 7.38 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 3,182.00000 | 3,102,000 | 7.41 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 2,330.00000 | 2,386,000 | 7.41 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 2,911.00000 | 2,834,000 | 7.35 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 2,542.00000 | 2,601,000 | 7.35 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 2,204 |
| R206 | On | 04/08/2011 | Bond Future | | | 6.99800 | 6.93600 | | 2.25 | 0.00 | 0 | 9,866 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.10500 | 7.03600 | | 2.25 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | | | 7.23300 | 7.15400 | | 2.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206 | On | 03/05/2012 | Bond Future | | | 7.41100 | 7.31900 | | 2.00 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 9,866 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 389.00000 | 312,000 | 2.25 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 247.00000 | 308,000 | 2.25 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 458.00000 | 373,000 | 2.27 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 205.00000 | 258,000 | 2.27 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 328.00000 | 258,000 | 2.24 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 297.00000 | 364,000 | 2.24 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 1,561.00000 | 1,446,000 | 2.43 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 141.00000 | 164,000 | 2.43 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 1,644.00000 | 1,527,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 126.00000 | 147,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 1,477.00000 | 1,365,000 | 2.41 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 156.00000 | 182,000 | 2.41 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,732.00000 | 1,622,000 | 2.42 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 235.00000 | 266,000 | 2.42 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 1,805.00000 | 1,693,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 220.00000 | 249,000 | 2.44 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 1,662.00000 | 1,553,000 | 2.41 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 252.00000 | 284,000 | 2.41 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 926.00000 | 846,000 | 2.04 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 643.00000 | 707,000 | 2.04 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 972.00000 | 890,000 | 2.05 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 611.00000 | 673,000 | 2.05 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 880.00000 | 802,000 | 2.03 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 675.00000 | 741,000 | 2.03 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 9,866 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.42100 | 8.39200 | | 7.00 | 2,806,062.30 | 30 | 5,725 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.51400 | 8.48300 | | 7.75 | 0.00 | 0 | 600 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.61300 | 8.58100 | | 7.75 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | | | 8.72100 | 8.68700 | | 8.25 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 2,806,062.30 | 30 | 6,325 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 553.00000 | 486,000 | 7.00 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 1,367.00000 | 1,465,000 | 7.00 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 665.00000 | 589,000 | 7.03 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 1,191.00000 | 1,280,000 | 7.03 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 455.00000 | 396,000 | 6.98 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 1,557.00000 | 1,663,000 | 6.98 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,658.00000 | 2,543,000 | 8.03 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,191.00000 | 1,248,000 | 8.03 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,834.00000 | 2,716,000 | 8.06 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,095.00000 | 1,149,000 | 8.06 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,481.00000 | 2,370,000 | 7.97 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,286.00000 | 1,347,000 | 7.97 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,591.00000 | 3,473,000 | 8.03 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,363.00000 | 1,418,000 | 8.03 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,768.00000 | 3,647,000 | 8.06 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,279.00000 | 1,331,000 | 8.06 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,418.00000 | 3,303,000 | 8.00 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,453.00000 | 1,510,000 | 8.00 | 0.00 | 0 | 0 |

| 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 | 8.75 | Call | | 3,103.00000 | 3,004,000 | 8.40 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 2,773.00000 | 2,852,000 | 8.40 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 3,246.00000 | 3,145,000 | 8.43 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 2,656.00000 | 2,733,000 | 8.43 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 2,963.00000 | 2,866,000 | 8.37 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 2,895.00000 | 2,976,000 | 8.37 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 2,806,062.30 | 30 | 6,325 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.45700 | 8.41700 | | 8.00 | 0.00 | 0 | 1,361 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.54400 | 8.50300 | | 8.50 | 0.00 | 0 | 6,003 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.63400 | 8.59100 | | 8.75 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | | | 8.73000 | 8.68500 | | 9.25 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 7,364 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 580.00000 | 490,000 | 8.00 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 1,598.00000 | 1,750,000 | 8.00 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 695.00000 | 593,000 | 8.03 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 1,407.00000 | 1,547,000 | 8.03 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 480.00000 | 400,000 | 7.97 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 1,806.00000 | 1,968,000 | 7.97 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,676.00000 | 2,518,000 | 8.69 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,230.00000 | 1,314,000 | 8.69 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,863.00000 | 2,700,000 | 8.72 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,128.00000 | 1,207,000 | 8.72 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,494.00000 | 2,342,000 | 8.65 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,338.00000 | 1,428,000 | 8.65 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,891.00000 | 3,724,000 | 9.12 | 0.00 | 0 | 0 |

| 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 | 9.00 | Put | | 1,567.00000 | 1,648,000 | 9.12 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,078.00000 | 3,908,000 | 9.16 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,475.00000 | 1,553,000 | 9.16 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,707.00000 | 3,545,000 | 9.08 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,663.00000 | 1,749,000 | 9.08 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 4,102.00000 | 3,945,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 2,347.00000 | 2,444,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 4,273.00000 | 4,113,000 | 9.68 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 2,244.00000 | 2,337,000 | 9.68 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,934.00000 | 3,781,000 | 9.60 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 2,455.00000 | 2,555,000 | 9.60 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 7,364 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.86700 | 8.79100 | | 13.00 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.93100 | 8.85400 | | 14.25 | 0.00 | 0 | 1,318 |
| R209 | On | 02/02/2012 | Bond Future | | | 8.99600 | 8.91700 | | 14.75 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | | | 9.06400 | 8.98300 | | 15.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 1,318 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 498.00000 | 352,000 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 2,866.00000 | 3,320,000 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 608.00000 | 439,000 | 12.85 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 2,561.00000 | 2,991,000 | 12.85 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 403.00000 | 280,000 | 12.78 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 3,190.00000 | 3,667,000 | 12.78 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 9,328.00000 | 8,731,000 | 14.31 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 5.00000 | 7,000 | 14.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,199.00000 | 1,921,000 | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,022.00000 | 3,343,000 | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,385.00000 | 2,091,000 | 14.30 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,810.00000 | 3,116,000 | 14.30 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,023.00000 | 1,760,000 | 14.21 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,246.00000 | 3,583,000 | 14.21 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,880.00000 | 3,545,000 | 15.01 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,241.00000 | 3,514,000 | 15.01 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,088.00000 | 3,742,000 | 15.06 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 3,069.00000 | 3,331,000 | 15.06 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,678.00000 | 3,353,000 | 14.95 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,423.00000 | 3,706,000 | 14.95 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 4,312.00000 | 3,984,000 | 15.50 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 4,182.00000 | 4,470,000 | 15.50 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 4,510.00000 | 4,173,000 | 15.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 4,000.00000 | 4,279,000 | 15.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 4,120.00000 | 3,800,000 | 15.45 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 4,373.00000 | 4,669,000 | 15.45 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 1,318 |
| R210 | On | 04/08/2011 | Bond Future | | | 131.16021 | 131.11883 | | | 0.00 | 0 | 425 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 425 |
| R210 | On | 04/08/2011 | Bond Future | 106.00 | Call | | 25,119.00000 | 25,160,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2011 | Bond Future | 106.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2011 | Bond Future | 106.05 | Call | | 25,069.00000 | 25,110,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2011 | Bond Future | 106.05 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------|------------------|---------------|
| R210 | On | 04/08/2011 | Bond Future | 105.95 | Call | | 25,169.00000 | 25,210,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2011 | Bond Future | 105.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 425 |
| R211 | On | 04/08/2011 | Bond Future | | | 107.89494 | 107.86231 | | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | | | 109.49622 | 109.46319 | | | 0.00 | 0 | 529 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 529 |
| R211 | On | 04/08/2011 | Bond Future | 1.50 | Call | | 106,362.00000 | 106,395,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2011 | Bond Future | 1.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2011 | Bond Future | 1.55 | Call | | 106,312.00000 | 106,345,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2011 | Bond Future | 1.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2011 | Bond Future | 1.45 | Call | | 106,412.00000 | 106,445,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2011 | Bond Future | 1.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | 1.25 | Call | | 108,213.00000 | 108,246,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | 1.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | 1.30 | Call | | 108,163.00000 | 108,196,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | 1.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | 1.20 | Call | | 108,263.00000 | 108,296,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2011 | Bond Future | 1.20 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 529 |
| R212 | On | 04/08/2011 | Bond Future | | | 106.81003 | 106.77606 | | | 0.00 | 0 | 3,852 |
| R212 | On | 03/11/2011 | Bond Future | | | 108.39517 | 108.36086 | | | 0.00 | 0 | 240 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 4,092 |
| R212 | On | 04/08/2011 | Bond Future | 2.50 | Call | | 104,276.00000 | 104,310,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2011 | Bond Future | 2.55 | Call | | 104,226.00000 | 104,260,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------|------------------|---------------|
| R212 | On | 04/08/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2011 | Bond Future | 2.45 | Call | | 104,326.00000 | 104,360,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2011 | Bond Future | 2.50 | Call | | 105,861.00000 | 105,895,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2011 | Bond Future | 2.55 | Call | | 105,811.00000 | 105,845,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2011 | Bond Future | 2.45 | Call | | 105,911.00000 | 105,945,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 4,092 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.88500 | 8.81400 | | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | | | 8.95700 | 8.88500 | | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.03300 | 8.95800 | | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | | | 9.10700 | 9.03000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 6,968.00000 | 7,537,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 6,515.00000 | 7,084,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 7,424.00000 | 7,993,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,083.00000 | 1,652,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 680.00000 | 1,249,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,490.00000 | 2,059,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 328.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 256,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 716.00000 | 132,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 63.00000 | 647,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 1,673.00000 | 1,082,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 2,046.00000 | 1,455,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 1,298.00000 | 706,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | | | 0.07800 | 0.07000 | | | 0.00 | 0 | 0 |
| RZ02 | On | 03/11/2011 | Bond Future | | | 0.00500 | 0.00500 | | | 0.00 | 0 | 0 |
| Total RZ02 Future | | | | | | | | | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.00 | Call | | 25,948.00000 | 25,703,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.05 | Call | | 27,208.00000 | 26,963,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | 0.95 | Call | | 24,676.00000 | 24,431,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 04/08/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.00 | Call | | 27,590.00000 | 27,590,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RZ02 | On | 03/11/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.05 | Call | | 28,834.00000 | 28,834,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 03/11/2011 | Bond Future | 0.95 | Call | | 26,333.00000 | 26,333,000 | | 0.00 | 0 | 0 |
| RZ02 | On | 03/11/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total RZ02 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | | | 0.77600 | 0.78200 | | | 0.00 | 0 | 0 |
| Total RZ11 Future | | | | | | | | | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.00 | Call | | 1,162.00000 | 1,194,000 | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.05 | Call | | 1,427.00000 | 1,459,000 | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | 0.95 | Call | | 897.00000 | 929,000 | | 0.00 | 0 | 0 |
| RZ11 | On | 03/11/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total RZ11 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RZ11 | | | | | | | | | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | | | 2.03300 | 2.03600 | | | 0.00 | 0 | 0 |
| RZ12 | On | 03/11/2011 | Bond Future | | | 1.92300 | 1.92600 | | | 0.00 | 0 | 0 |
| Total RZ12 Future | | | | | | | | | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.00 | Put | | 351.00000 | 322,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.05 | Call | | 136.00000 | 166,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.05 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | 1.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 04/08/2011 | Bond Future | 1.95 | Put | | 841.00000 | 812,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.00 | Call | | 710.00000 | 739,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| RZ12 | On | 03/11/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.05 | Call | | 1,187.00000 | 1,216,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 03/11/2011 | Bond Future | 1.95 | Call | | 231.00000 | 260,000 | | 0.00 | 0 | 0 |
| RZ12 | On | 03/11/2011 | Bond Future | 1.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total RZ12 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RZ12 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | | | | 3,155,125.19 | 33 | 103,808 |
| GOVI | On | 04/08/2011 | GOVI | | | 354.54100 | 355.36300 | | | 70,908,200.00 | 20 | 179 |
| GOVI | On | 03/11/2011 | GOVI | | | 359.86000 | 360.69500 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 70,908,200.00 | 20 | 179 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Call | | 73,630.00000 | 65,410,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | | 73,530.00000 | 65,310,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | | 73,730.00000 | 65,510,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2011 | GOVI | 357.00 | Call | | 36,950.00000 | 28,600,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2011 | GOVI | 357.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2011 | GOVI | 357.01 | Call | | 36,850.00000 | 28,500,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2011 | GOVI | 357.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2011 | GOVI | 356.99 | Call | | 37,050.00000 | 28,700,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2011 | GOVI | 356.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 70,908,200.00 | 20 | 179 |
| Total for GOVI | | | | | | | | | | 70,908,200.00 | 20 | 179 |
| AL7T | On | 04/08/2011 | Index Future | | | 384.66900 | 385.40700 | | | 0.00 | 0 | 30 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| AL7T On 03/11/2011 Index Future | | | 390.44000 | 391.18900 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | 0.00 | 0 | 30 |
| Total For AL7T | | | | | | | 0.00 | 0 | 30 |
| ALBI On 04/08/2011 Index Future | | | 353.59800 | 354.47800 | | | 0.00 | 0 | 1,019 |
| ALBI On 03/11/2011 Index Future | | | 358.90300 | 359.79700 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | 0.00 | 0 | 1,019 |
| Total For ALBI | | | | | | | 0.00 | 0 | 1,019 |
| CRD1 On 04/08/2011 Index Future | | | 160.15000 | 160.36300 | | | 0.00 | 0 | 2 |
| CRD1 On 03/11/2011 Index Future | | | 162.30800 | 162.52400 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | 0.00 | 0 | 2 |
| IGOV On 04/08/2011 Index Future | | | 155.74900 | 155.75000 | | | 0.00 | 0 | 68 |
| IGOV On 03/11/2011 Index Future | | | 158.08500 | 158.08700 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | 0.00 | 0 | 68 |
| Total For IGOV | | | | | | | 0.00 | 0 | 68 |
| ILBI On 04/08/2011 Index Future | | | 416.09100 | 416.01400 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | 0.00 | 0 | 0 |
| Total For ILBI | | | | | | | 0.00 | 0 | 0 |
| OTH1 On 04/08/2011 Index Future | | | 348.13100 | 349.32200 | | | 0.00 | 0 | 3 |
| OTH1 On 03/11/2011 Index Future | | | 353.35400 | 354.56300 | | | 0.00 | 0 | 0 |
| Total OTH1 Future | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | 0.00 | 0 | 3 |
| TRT1 On 04/08/2011 Index Future | | | 350.29400 | 351.11400 | | | 0.00 | 0 | 100 |
| TRT1 On 03/11/2011 Index Future | | | 355.01400 | 355.84500 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | 0.00 | 0 | 1,222 |
| JIBAR On 20/07/2011 Jibar Future | | | 5.59600 | 5.63000 | | | 0.00 | 0 | 5,000 |
| JIBAR On 17/08/2011 Jibar Future | | | 5.67200 | 5.67000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| JIBAR On 21/09/2011 Jibar Future | | | 5.75600 | 5.74000 | | | 0.00 | 0 | 15,600 |
| JIBAR On 19/10/2011 Jibar Future | | | 5.86200 | 5.85000 | | | 0.00 | 0 | 100 |
| JIBAR On 16/11/2011 Jibar Future | | | 6.01200 | 6.00000 | | | 0.00 | 0 | 1,000 |
| JIBAR On 21/12/2011 Jibar Future | | | 6.10800 | 6.09000 | | | 0.00 | 0 | 5,491 |
| JIBAR On 20/03/2012 Jibar Future | | | 6.45300 | 6.47000 | | | 0.00 | 0 | 1,090 |
| JIBAR On 20/06/2012 Jibar Future | | | 6.82600 | 6.79000 | | | 0.00 | 0 | 2,890 |
| JIBAR On 19/09/2012 Jibar Future | | | 7.10200 | 7.05000 | | | 0.00 | 0 | 44,710 |
| JIBAR On 19/12/2012 Jibar Future | | | 7.40700 | 7.31000 | | | 0.00 | 0 | 490 |
| JIBAR On 20/03/2013 Jibar Future | | | 7.70200 | 7.59000 | | | 0.00 | 0 | 290 |
| JIBAR On 19/06/2013 Jibar Future | | | 7.99700 | 7.75000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 76,661 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 76,661 |
| Total for Jibar | | | | | | | 0.00 | 0 | 76,661 |
| Total for Derivatives : | | | | | | | 74,063,325.19 | 53 | 226,156 |
| 1BG4A On 21/03/2012 Spot Bond | | | 5.93000 | 5.93000 | | | 0.00 | 0 | 0 |
| Total 1BG4A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4A1 | | | | | | | 0.00 | 0 | 0 |
| 1BG4A On 21/03/2012 Spot Bond | | | 5.95000 | 5.95000 | | | 0.00 | 0 | 0 |
| Total 1BG4A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4A2 | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 6.02000 | 6.02000 | | | 0.00 | 0 | 0 |
| Total 1BG4B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4B | | | | | | | 0.00 | 0 | 0 |
| 1BG4C On 21/03/2012 Spot Bond | | | 6.32000 | 6.32000 | | | 0.00 | 0 | 0 |
| Total 1BG4C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4C | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 7.35000 | 7.35000 | | | 0.00 | 0 | 0 |
| Total 1BG4D SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|------------------|
| Total For 1BG4D | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 8.80000 | 8.80000 | | | 0.00 | 0 | 0 |
| Total 1BG4E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4E | | | | | | | 0.00 | 0 | 0 |
| 1BG4F On 21/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total 1BG4F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4F | | | | | | | 0.00 | 0 | 0 |
| AA02 On 28/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | 0.00 | 0 | 0 |
| AA03 On 11/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA03 | | | | | | | 0.00 | 0 | 0 |
| AA381 On 09/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA381U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA381U | | | | | | | 0.00 | 0 | 0 |
| AA382 On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | 4,000,000 | 1,000,000 | |
| Total AA382U SPOT | | | | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 | |
| Total For AA382U | | | | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 | |
| AA383 On 22/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | 5,600,000,000,000.00 | 56,000,000 | 56,000,000 | |
| Total AA383U SPOT | | | | | | 5,600,000,000,000.00 | 56,000,000 | 56,000,000 | |
| Total For AA383U | | | | | | 5,600,000,000,000.00 | 56,000,000 | 56,000,000 | |
| AB05 On 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB05 | | | | | | | 0.00 | 0 | 0 |
| AB06 On 27/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,000 |
| Total AB06 SPOT | | | | | | | 0.00 | 0 | 9,000 |
| Total For AB06 | | | | | | | 0.00 | 0 | 9,000 |
| AB07 On 07/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,002,000 |
| Total AB07 SPOT | | | | | | | 0.00 | 0 | 6,002,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| Total For AB07 | | | | | | | 0.00 | 0 | 6,002,000 |
| AB08 On 03/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | 0.00 | 0 | 0 |
| AB300 On 17/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB300U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB300U | | | | | | | 0.00 | 0 | 0 |
| AB301 On 15/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB301U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB301U | | | | | | | 0.00 | 0 | 0 |
| AB302 On 17/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB302U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB302U | | | | | | | 0.00 | 0 | 0 |
| ABAL0 On 06/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABAL02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABAL02 | | | | | | | 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 |
| ABCL3 On 30/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCL3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCL3 | | | | | | | 0.00 | 0 | 0 |
| ABCPI On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 521,000,000 |
| Total ABCPI1 SPOT | | | | | | | 0.00 | 0 | 521,000,000 |
| Total For ABCPI1 | | | | | | | 0.00 | 0 | 521,000,000 |
| ABCPI On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,500,000 |
| Total ABCPI2 SPOT | | | | | | | 0.00 | 0 | 1,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For ABCPI2 | | | | | | | 0.00 | 0 | 1,500,000 |
| ABCPI On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN04 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 |
| Total ABFN05 SPOT | | | | | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 |
| Total For ABFN05 | | | | | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 |
| ABFNC On 17/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN06 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | 0.00 | 0 | 0 |
| ABL10 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,250,000 |
| Total ABL10A SPOT | | | | | | | 0.00 | 0 | 9,250,000 |
| Total For ABL10A | | | | | | | 0.00 | 0 | 9,250,000 |
| 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 | | | 2,200,000,000,000.00 | 22,000,000 | 20,007,000 |
| Total ABL11A SPOT | | | | | | | 2,200,000,000,000.00 | 22,000,000 | 20,007,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For ABL11A | | | | | | | 2,200,000,000,000.00 | 22,000,000 | 20,007,000 |
| 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 |
| ABL5 On 11/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL5 | | | | | | | 0.00 | 0 | 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 | 0 |
| Total ABL7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL7 | | | | | | | 0.00 | 0 | 0 |
| ABL8A On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 11,000 |
| Total ABL8A SPOT | | | | | | | 0.00 | 0 | 11,000 |
| Total For ABL8A | | | | | | | 0.00 | 0 | 11,000 |
| ABL8E On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000 |
| Total ABL8B SPOT | | | | | | | 0.00 | 0 | 500,000 |
| Total For ABL8B | | | | | | | 0.00 | 0 | 500,000 |
| 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 14/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLC02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLC02 | | | | | | | 0.00 | 0 | 0 |
| ABLCC On 06/11/2011 Spot Bond | | | 5.97500 | 5.97500 | | | 0.00 | 0 | 0 |
| Total ABLC03 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|----------------|
| Total For ABLC03 | | | | | | | 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 | | | 240,000,000,000.00 | 2,400,000 | 220,000 |
| Total ABLI02 SPOT | | | | | | | 240,000,000,000.00 | 2,400,000 | 220,000 |
| Total For ABLI02 | | | | | | | 240,000,000,000.00 | 2,400,000 | 220,000 |
| 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 |
| ABLS1 On 08/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS1 | | | | | | | 0.00 | 0 | 0 |
| ABLS2 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2A | | | | | | | 0.00 | 0 | 0 |
| ABLS2 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2B | | | | | | | 0.00 | 0 | 0 |
| ABLS3 On 31/03/2018 Spot Bond | | | 9.58000 | 9.58000 | | | 0.00 | 0 | 0 |
| Total ABLS3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS3 | | | | | | | 0.00 | 0 | 0 |
| ABN01 On 15/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN01 | | | | | | | 0.00 | 0 | 0 |
| ABN0 On 24/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN03 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| Total For ABN04 | | | | | | | 0.00 | 0 | 0 |
| ABN04 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 |
| ABN05 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 |
| ABN06 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 |
| ABN07 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 |
| ABN09 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 |
| ABN10 On 04/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 100,000,000,000.00 | 1,000,000 | 0 | 0 |
| Total ABN13 SPOT | | | | | | 100,000,000,000.00 | 1,000,000 | 0 | 0 |
| Total For ABN13 | | | | | | 100,000,000,000.00 | 1,000,000 | 0 | 0 |
| ABN13 On 10/10/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | 0.00 | 0 | 0 |
| ABN14 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 |
| ABN17 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 |
| ABN23 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN32 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For ABN32 | | | | | | | 0.00 | 0 | 0 |
| ABN32 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 |
| ABS10 On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,017,000 |
| Total ABS10 SPOT | | | | | | | 0.00 | 0 | 9,017,000 |
| Total For ABS10 | | | | | | | 0.00 | 0 | 9,017,000 |
| ABS5 On 01/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 3,320,000,000,000.00 | 33,200,000 | 22,620,000 |
| Total ABS5 SPOT | | | | | | | 3,320,000,000,000.00 | 33,200,000 | 22,620,000 |
| Total For ABS5 | | | | | | | 3,320,000,000,000.00 | 33,200,000 | 22,620,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 | | | 100,000,000,000.00 | 1,000,000 | 0 |
| Total ABS11 SPOT | | | | | | | 100,000,000,000.00 | 1,000,000 | 0 |
| Total For ABS11 | | | | | | | 100,000,000,000.00 | 1,000,000 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ABSI2 | | | | | | | 0.00 | 0 | 0 |
| ABSI3 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABSI3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI3 | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | 0.00 | 0 | 0 |
| ACCF01 On 15/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACCF01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACCF01 | | | | | | | 0.00 | 0 | 0 |
| ACCP26 On 08/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACCP26 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACCP26 | | | | | | | 0.00 | 0 | 0 |
| ACCP27 On 09/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACCP27 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACCP27 | | | | | | | 0.00 | 0 | 0 |
| ACL001 On 31/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL001 | | | | | | | 0.00 | 0 | 0 |
| ACL007 On 30/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL007 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL007 | | | | | | | 0.00 | 0 | 0 |
| ACL010 On 30/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL010 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL010 | | | | | | | 0.00 | 0 | 0 |
| ACL017 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 |
| ACL019 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL019 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For 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 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL021 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL021 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL022 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL022 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL023 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL023 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL024 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL025 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 08/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL026 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL027 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL027 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 15/09/2015 Spot Bond | | | 13.50000 | 13.50000 | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL029 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL029 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL034 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL034 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL035 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL035 | | | | | | | 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 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL037 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL037 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 16/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL038 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL038 | | | | | | | 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 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL043 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL043 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 22/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | 0.00 | 0 | 0 |
| ACL05 On 29/01/2012 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ACL074 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL075 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL075 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | 0.00 | 0 | 0 |
| ACL07 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL079 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL079 | | | | | | | 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 |
| ACL10 On 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL109 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL109 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL110 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL110 | | | | | | | 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 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL113 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL113 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| ACL11 On 10/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL119 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL119 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 26/01/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For ADB02S | | | | | | | 0.00 | 0 | 0 |
| ADB02 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 |
| AIR01 On 15/03/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,070,000 |
| Total AIR01 SPOT | | | | | | | 0.00 | 0 | 2,070,000 |
| Total For AIR01 | | | | | | | 0.00 | 0 | 2,070,000 |
| AIR01U 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 |
| AIR02U On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR02U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02U | | | | | | | 0.00 | 0 | 0 |
| AIR03 On 09/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,004,000 |
| Total AIR03 SPOT | | | | | | | 0.00 | 0 | 12,004,000 |
| Total For AIR03 | | | | | | | 0.00 | 0 | 12,004,000 |
| AIR03U On 26/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR03U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03U | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | 0.00 | 0 | 0 |
| AIRL02 On 18/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIRL02 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For AIRL02 | | | | | | | 0.00 | 0 | 0 |
| AS111 On 12/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS1110 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AS1110 | | | | | | | 0.00 | 0 | 0 |
| BAW1 On 29/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000 |
| Total BAW1 SPOT | | | | | | | 0.00 | 0 | 3,000 |
| Total For BAW1 | | | | | | | 0.00 | 0 | 3,000 |
| BAW10 On 01/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | 0.00 | 0 | 0 |
| BAW2 On 02/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000 |
| Total BAW2 SPOT | | | | | | | 0.00 | 0 | 2,000 |
| Total For BAW2 | | | | | | | 0.00 | 0 | 2,000 |
| 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 |
| Total BAW7 SPOT | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BAYA08 | | | | | | | 0.00 | 0 | 0 |
| BAYAC On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA11 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA12 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| BAYC On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BAYC1U | | | | | | | 0.00 | 0 | 0 |
| BAYD ^c 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 |
| BAYD ^d 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 |
| BAYD ^e 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 |
| BAYD ^f On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | 0.00 | 0 | 0 |
| BAYD ^g 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 ^h 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 |
| BCP4 [€] On 22/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP48U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP48U | | | | | | | 0.00 | 0 | 0 |
| BCP4 [€] On 19/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP49U SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For BCP49U | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| 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 |
| BEER01 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 1,594,400,000,000.00 | 15,944,000 | 5,296,000 |
| Total BEER01 SPOT | | | | | | | 1,594,400,000,000.00 | 15,944,000 | 5,296,000 |
| Total For BEER01 | | | | | | | 1,594,400,000,000.00 | 15,944,000 | 5,296,000 |
| BID01 On 06/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,080,000 |
| Total BID01 SPOT | | | | | | | 0.00 | 0 | 2,080,000 |
| Total For BID01 | | | | | | | 0.00 | 0 | 2,080,000 |
| BID02 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BID02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BID02 | | | | | | | 0.00 | 0 | 0 |
| BID03 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BID03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BID03 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 27/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC12 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 19/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BIDC13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC13 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| BLG1C On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1D | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1E | | | | | | | 0.00 | 0 | 0 |
| BLG1F On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | 0.00 | 0 | 0 |
| BLG2A On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG2A2 | | | | | | | 0.00 | 0 | 0 |
| BLG2A On 21/09/2011 Spot Bond | | | 8.42000 | 8.42000 | | | 0.00 | 0 | 0 |
| Total BLG2A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG2A3 | | | | | | | 0.00 | 0 | 0 |
| BLG2E On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG2B | | | | | | | 0.00 | 0 | 0 |
| BLG2C On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG2C SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For BLG2C | | | | | | | 0.00 | 0 | 0 |
| BLG2E On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG2D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG2D | | | | | | | 0.00 | 0 | 0 |
| BLG2E On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG2E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG2E | | | | | | | 0.00 | 0 | 0 |
| BLG2F On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG2F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG2F | | | | | | | 0.00 | 0 | 0 |
| BLG3A On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG3A1 | | | | | | | 0.00 | 0 | 0 |
| BLG3A On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG3A2 | | | | | | | 0.00 | 0 | 0 |
| BLG3A On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,100,000 |
| Total BLG3A3 SPOT | | | | | | | 0.00 | 0 | 8,100,000 |
| Total For BLG3A3 | | | | | | | 0.00 | 0 | 8,100,000 |
| BLG3E On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG3B | | | | | | | 0.00 | 0 | 0 |
| BLG3C On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG3C | | | | | | | 0.00 | 0 | 0 |
| BLG3E On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG3D | | | | | | | 0.00 | 0 | 0 |
| BLG3E On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3E SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For BLG3E | | | | | | | 0.00 | 0 | 0 |
| BLG3F On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG3F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG3F | | | | | | | 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 |
| BSR03 On 12/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000 |
| Total BSR03 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For BSR03 | | | | | | | 0.00 | 0 | 1,000,000 |
| 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 |
| CBL03 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL03 | | | | | | | 0.00 | 0 | 0 |
| CBL04 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL04 | | | | | | | 0.00 | 0 | 0 |
| CBL05 On 02/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL05 | | | | | | | 0.00 | 0 | 0 |
| CBL06 On 02/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,010,000 |
| Total CBL06 SPOT | | | | | | | 0.00 | 0 | 4,010,000 |
| Total For CBL06 | | | | | | | 0.00 | 0 | 4,010,000 |
| CBL08 On 02/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For CBL08 | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | 0.00 | 0 | 0 |
| CBL10 On 06/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL10 | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 22,000 |
| Total CBL11 SPOT | | | | | | | 0.00 | 0 | 22,000 |
| Total For CBL11 | | | | | | | 0.00 | 0 | 22,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CCT02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CCT02 | | | | | | | 0.00 | 0 | 0 |
| CCT03 On 15/03/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 32,000,000 |
| Total CCT03 SPOT | | | | | | | 0.00 | 0 | 32,000,000 |
| Total For CCT03 | | | | | | | 0.00 | 0 | 32,000,000 |
| CGR5 On 22/07/2011 Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0 |
| Total CGR5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR5 | | | | | | | 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 |
| CLN10 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN100 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN100 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN101 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN101 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN103 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN103 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN104 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN104 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN108 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN108 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN110 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN110 | | | | | | | 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 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN112 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN112 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN113 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN113 | | | | | | | 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN131 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN132 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN133 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN134 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 22/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN135 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 22/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN136 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2011 Spot Bond | | | 11.74000 | 11.74000 | | | 0.00 | 0 | 0 |
| Total CLN137 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN137 | | | | | | | 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 |
| CLN13 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN139 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN139 | | | | | | | 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 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN142 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN142 | | | | | | | 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 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN148 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN148 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN149 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 15/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN151 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN151 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN152 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN152 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN153 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN153 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN154 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN154 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/12/2011 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 12/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN160 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN160 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 18/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN161 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN161 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN162 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN162 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN163 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN163 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN164 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN164 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN165 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN165 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN166 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN166 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN167 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN167 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN168 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN168 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN169 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN169 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN170 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 21/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN171 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN171 | | | | | | | 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 25/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN173 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN173 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN174 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN174 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN175 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN175 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN176 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN176 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN177 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN177 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 15/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN178 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN178 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 20/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 26/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN180 SPOT | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|---------------|
| Total For CLN47 | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN48 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN48 | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN49 | | | | | | | 0.00 | 0 | 0 |
| CLN50 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN50 | | | | | | | 0.00 | 0 | 0 |
| CLN51 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 60,000,000,000.00 | 600,000 | 0 |
| Total CLN51 SPOT | | | | | | | 60,000,000,000.00 | 600,000 | 0 |
| Total For CLN51 | | | | | | | 60,000,000,000.00 | 600,000 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| CLN60 On 30/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN60 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN60 | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | 0.00 | 0 | 0 |
| CLN67 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN67 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN67 | | | | | | | 0.00 | 0 | 0 |
| CLN69 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN69 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN69 | | | | | | | 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 |
| CLN71 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN71 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN71 | | | | | | | 0.00 | 0 | 0 |
| CLN72 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN72 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN72 | | | | | | | 0.00 | 0 | 0 |
| CLN74 On 20/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN74 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN74 | | | | | | | 0.00 | 0 | 0 |
| CLN76 On 20/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN76 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN76 | | | | | | | 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 |
| CLN79 On 20/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN79 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN79 | | | | | | | 0.00 | 0 | 0 |
| CLN80 On 20/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN80 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN80 | | | | | | | 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 |
| CLN87 On 15/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN87 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN87 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN89 | | | | | | | 0.00 | 0 | 0 |
| CLN90 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN90 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN90 | | | | | | | 0.00 | 0 | 0 |
| CLN91 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN91 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN91 | | | | | | | 0.00 | 0 | 0 |
| CLN92 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN92 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN92 | | | | | | | 0.00 | 0 | 0 |
| CLN93 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN93 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN93 | | | | | | | 0.00 | 0 | 0 |
| CLN94 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN94 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN94 | | | | | | | 0.00 | 0 | 0 |
| CLN95 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN95 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN95 | | | | | | | 0.00 | 0 | 0 |
| CLN96 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN96 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN96 | | | | | | | 0.00 | 0 | 0 |
| CLN97 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN97 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN97 | | | | | | | 0.00 | 0 | 0 |
| CLN99 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN99 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN99 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNFC SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For CLNF01 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | 0.00 | 0 | 0 |
| 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 | 10,000,000 |
| Total COJ03 SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For COJ03 | | | | | | | 0.00 | 0 | 10,000,000 |
| COJ04 On 05/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 2,500,000,000,000.00 | 25,000,000 | 26,028,000 |
| Total COJ04 SPOT | | | | | | | 2,500,000,000,000.00 | 25,000,000 | 26,028,000 |
| Total For COJ04 | | | | | | | 2,500,000,000,000.00 | 25,000,000 | 26,028,000 |
| 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 |
| DENG On 29/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG14 | | | | | | | 0.00 | 0 | 0 |
| DENG On 04/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG16 | | | | | | | 0.00 | 0 | 0 |
| DENG On 28/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG17 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|--------------------|
| Total For DENG17 | | | | | | | 0.00 | 0 | 0 |
| DRD0 On 01/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DRD01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DRD01 | | | | | | | 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 |
| 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 | 60,000,000 |
| Total DV21 SPOT | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For DV21 | | | | | | | 0.00 | 0 | 60,000,000 |
| DV22 On 07/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 74,041,000 |
| Total DV22 SPOT | | | | | | | 0.00 | 0 | 74,041,000 |
| Total For DV22 | | | | | | | 0.00 | 0 | 74,041,000 |
| DV23 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 103,130,000 |
| Total DV23 SPOT | | | | | | | 0.00 | 0 | 103,130,000 |
| Total For DV23 | | | | | | | 0.00 | 0 | 103,130,000 |
| DVF12 On 13/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | | 2,000,000 | 1,000,000 |
| Total DVF12 SPOT | | | | | | 200,000,000,000.00 | | 2,000,000 | 1,000,000 |
| Total For DVF12 | | | | | | 200,000,000,000.00 | | 2,000,000 | 1,000,000 |
| E170 On 01/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | 2,200,000,000,000.00 | | 22,000,000 | 44,000,000 |
| Total E170 SPOT | | | | | | 2,200,000,000,000.00 | | 22,000,000 | 44,000,000 |
| Total For E170 | | | | | | 2,200,000,000,000.00 | | 22,000,000 | 44,000,000 |
| EDC01 On 04/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 15,000,000 |
| Total EDC01 SPOT | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For EDC01 | | | | | | | 0.00 | 0 | 15,000,000 |
| EGL01 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EGL01 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For EGL01 | | | | | | | 0.00 | 0 | 0 |
| EGL02 On 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EGL02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EGL02 | | | | | | | 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 |
| Total EMM02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | 0.00 | 0 | 0 |
| EQ105 On 30/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ105L SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ105L | | | | | | | 0.00 | 0 | 0 |
| EQ127 On 13/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ127U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ127U | | | | | | | 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 |
| EQ151 On 08/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ151U SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For EQ151U | | | | | | | 0.00 | 0 | 0 |
| EQ152 On 15/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ152U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ152U | | | | | | | 0.00 | 0 | 0 |
| EQ153 On 13/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ153U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ153U | | | | | | | 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 |
| ERS3/ On 17/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A3 | | | | | | | 0.00 | 0 | 0 |
| ERS3/ 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 |
| ERS3/ 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 17/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| Total For ERS3B1 | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C1 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| ES15 On 30/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 505,000,000,000.00 | 5,050,000 | 224,080,000 |
| Total ES15 SPOT | | | | | | | 505,000,000,000.00 | 5,050,000 | 224,080,000 |
| Total For ES15 | | | | | | | 505,000,000,000.00 | 5,050,000 | 224,080,000 |
| ES18 On 20/04/2018 Spot Bond | | | 9.25000 | 9.25000 | | | 2,776,572,500,000.00 | 300,170,000 | 117,386,000 |
| Total ES18 SPOT | | | | | | | 2,776,572,500,000.00 | 300,170,000 | 117,386,000 |
| Total For ES18 | | | | | | | 2,776,572,500,000.00 | 300,170,000 | 117,386,000 |
| ES23 On 25/01/2023 Spot Bond | | | 10.00000 | 10.00000 | | | 1,100,000,000,000.00 | 110,000,000 | 412,433,000 |
| Total ES23 SPOT | | | | | | | 1,100,000,000,000.00 | 110,000,000 | 412,433,000 |
| Total For ES23 | | | | | | | 1,100,000,000,000.00 | 110,000,000 | 412,433,000 |
| ES26 On 02/04/2026 Spot Bond | | | 7.85000 | 7.85000 | | | 376,800,000,000.00 | 48,000,000 | 52,618,000 |
| Total ES26 SPOT | | | | | | | 376,800,000,000.00 | 48,000,000 | 52,618,000 |
| Total For ES26 | | | | | | | 376,800,000,000.00 | 48,000,000 | 52,618,000 |
| ES33 On 15/09/2033 Spot Bond | | | 7.50000 | 7.50000 | | | 750,000,000,000.00 | 100,000,000 | 131,404,000 |
| Total ES33 SPOT | | | | | | | 750,000,000,000.00 | 100,000,000 | 131,404,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|--------------------|--------------------|
| Total For ES33 | | | | | | | 750,000,000,000.00 | 100,000,000 | 131,404,000 |
| 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 | | | 0.00 | 0 | 6,003,000 |
| Total FRB03 SPOT | | | | | | | 0.00 | 0 | 6,003,000 |
| Total For FRB03 | | | | | | | 0.00 | 0 | 6,003,000 |
| FRB05 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000 |
| Total FRB05 SPOT | | | | | | | 0.00 | 0 | 3,000 |
| Total For FRB05 | | | | | | | 0.00 | 0 | 3,000 |
| FRB06 On 05/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000 |
| Total FRB06 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For FRB06 | | | | | | | 0.00 | 0 | 1,000,000 |
| FRB07 On 06/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB07 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|------------------|
| Total For 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 |
| FRBC21 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 |
| FRBC22 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 |
| FRBI01 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 |
| FRBI03 On 30/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 20,000,000,000.00 | 200,000 | 0 |
| Total FRBI03 SPOT | | | | | | | 20,000,000,000.00 | 200,000 | 0 |
| Total For FRBI03 | | | | | | | 20,000,000,000.00 | 200,000 | 0 |
| FRBI04 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 60,000,000,000.00 | 600,000 | 0 |
| Total FRBI04 SPOT | | | | | | | 60,000,000,000.00 | 600,000 | 0 |
| Total For FRBI04 | | | | | | | 60,000,000,000.00 | 600,000 | 0 |
| FRBI08 On 09/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI08 | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,590,000 |
| Total FRBI23 SPOT | | | | | | | 0.00 | 0 | 1,590,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total For FRBI23 | | | | | | | 0.00 | 0 | 1,590,000 |
| FRBI2 On 31/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 9,190,000,000,000.00 | 91,900,000 | 91,900,000 |
| Total FRBI28 SPOT | | | | | | | 9,190,000,000,000.00 | 91,900,000 | 91,900,000 |
| Total For FRBI28 | | | | | | | 9,190,000,000,000.00 | 91,900,000 | 91,900,000 |
| FRBI3 On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 600,000,000,000.00 | 6,000,000 | 6,000,000 |
| Total FRBI33 SPOT | | | | | | | 600,000,000,000.00 | 6,000,000 | 6,000,000 |
| Total For FRBI33 | | | | | | | 600,000,000,000.00 | 6,000,000 | 6,000,000 |
| 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 |
| FRC01 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 |
| FRC04 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC04 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For 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 |
| FRC11 On 26/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC11 | | | | | | | 0.00 | 0 | 0 |
| FRC1€ On 09/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC16 | | | | | | | 0.00 | 0 | 0 |
| FRC17 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC17 | | | | | | | 0.00 | 0 | 0 |
| FRC2€ 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 |
| FRC3€ On 30/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC35 | | | | | | | 0.00 | 0 | 0 |
| FRC3€ On 13/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC36 | | | | | | | 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 |
| FRC4€ 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRC41 | | | | | | | 0.00 | 0 | 0 |
| FRC42 On 25/11/2011 Spot Bond | | | 6.90500 | 6.90500 | | | 0.00 | 0 | 0 |
| Total FRC42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC42 | | | | | | | 0.00 | 0 | 0 |
| FRC43 On 30/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC43 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC43 | | | | | | | 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 |
| 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 |
| FRC58 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC58 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 | 0 |
| Total FRJ13 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRJ13 | | | | | | | 0.00 | 0 | 0 |
| FRJ14 On 20/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRJ14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ14 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| FRS40 On 01/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS40 | | | | | | | 0.00 | 0 | 0 |
| FRS42 On 01/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS42 | | | | | | | 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 |
| FRS44 On 20/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS44 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total For FRS44 | | | | | | | 0.00 | 0 | 0 |
| FRS45 On 08/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS45 | | | | | | | 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 |
| FRS47 On 07/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS47 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS47 | | | | | | | 0.00 | 0 | 0 |
| FRS48 On 14/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS48 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS48 | | | | | | | 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 |
| FRX14 On 01/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,001,000 |
| Total FRX14 SPOT | | | | | | | 0.00 | 0 | 3,001,000 |
| Total For FRX14 | | | | | | | 0.00 | 0 | 3,001,000 |
| FRX15 On 14/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 27,000 |
| Total FRX15 SPOT | | | | | | | 0.00 | 0 | 27,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|-------------------|
| Total For FRX15 | | | | | | | 0.00 | 0 | 27,000 |
| FRX18 On 14/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,600,000 |
| Total FRX18 SPOT | | | | | | | 0.00 | 0 | 7,600,000 |
| Total For FRX18 | | | | | | | 0.00 | 0 | 7,600,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | 14,400,000,000,000.00 | | 144,000,000 | 92,000,000 |
| Total FRX24 SPOT | | | | | | 14,400,000,000,000.00 | | 144,000,000 | 92,000,000 |
| Total For FRX24 | | | | | | 14,400,000,000,000.00 | | 144,000,000 | 92,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total FRX31 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For FRX31 | | | | | | | 0.00 | 0 | 5,000,000 |
| 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 |
| 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 | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | 0.00 | 0 | 0 |
| GPT1A On 01/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT1A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT1A2 | | | | | | | 0.00 | 0 | 0 |
| GPT1E On 01/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT1B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT1B2 | | | | | | | 0.00 | 0 | 0 |
| GPT1C On 01/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT1C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT1C2 | | | | | | | 0.00 | 0 | 0 |
| GPT1D On 01/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT1D2 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For GPT1D2 | | | | | | | 0.00 | 0 | 0 |
| GPT2f On 01/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT2A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT2A1 | | | | | | | 0.00 | 0 | 0 |
| GPT2E On 01/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT2B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT2B1 | | | | | | | 0.00 | 0 | 0 |
| GPT2C On 01/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT2C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT2C1 | | | | | | | 0.00 | 0 | 0 |
| GR1Aa 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 |
| GRA2a On 19/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA282 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA282 | | | | | | | 0.00 | 0 | 0 |
| GRA2a On 16/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA283 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA283 | | | | | | | 0.00 | 0 | 0 |
| GRA2a On 01/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA284 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA284 | | | | | | | 0.00 | 0 | 0 |
| GRA2a On 15/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA285 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA285 | | | | | | | 0.00 | 0 | 0 |
| GRA2a On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA286 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA286 | | | | | | | 0.00 | 0 | 0 |
| GRB8a On 27/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB83 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For GRB83 | | | | | | | 0.00 | 0 | 0 |
| GRD1! On 12/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD155 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD155 | | | | | | | 0.00 | 0 | 0 |
| GRD1! On 19/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD156 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD156 | | | | | | | 0.00 | 0 | 0 |
| GRD1! On 08/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD157 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD157 | | | | | | | 0.00 | 0 | 0 |
| GRD1! On 17/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD158 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD158 | | | | | | | 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 |
| GRN1! 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 |
| GRN1! 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 |
| GRN1! On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1D SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For GRN1D | | | | | | | 0.00 | 0 | 0 |
| GRT01 On 08/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT01 | | | | | | | 0.00 | 0 | 0 |
| GRT02 On 13/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT02 | | | | | | | 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 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For HMS1C2 | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C3 | | | | | | | 0.00 | 0 | 0 |
| HMS1C 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 |
| HMS1C 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 |
| HMS1C 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 |
| HMS1D 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 |
| HMS1D 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 |
| HMS1D 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 |
| HMS1D 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 |
| HMS1E 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 |
| HMS1E On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E4 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For HMS1E4 | | | | | | | 0.00 | 0 | 0 |
| HMS1I On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | 0.00 | 0 | 0 |
| HMS1I On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | 0.00 | 0 | 0 |
| HWAY On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 33,266,000 |
| Total HWAY20 SPOT | | | | | | | 0.00 | 0 | 33,266,000 |
| Total For HWAY20 | | | | | | | 0.00 | 0 | 33,266,000 |
| HWAY On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 98,000,000 |
| Total HWAY23 SPOT | | | | | | | 0.00 | 0 | 98,000,000 |
| Total For HWAY23 | | | | | | | 0.00 | 0 | 98,000,000 |
| HWAY On 07/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | 0.00 | 0 | 0 |
| HWAY On 31/07/2034 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 13,010,000 |
| Total HWAY34 SPOT | | | | | | | 0.00 | 0 | 13,010,000 |
| Total For HWAY34 | | | | | | | 0.00 | 0 | 13,010,000 |
| 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 |
| IBL01 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL01 | | | | | | | 0.00 | 0 | 0 |
| IBL03 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL03 | | | | | | | 0.00 | 0 | 0 |
| IBL05 On 12/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL05 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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 |
| IBL07 On 24/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL07 | | | | | | | 0.00 | 0 | 0 |
| IBL09 On 08/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL09 | | | | | | | 0.00 | 0 | 0 |
| IBL11 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total IBL11 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For IBL11 | | | | | | | 0.00 | 0 | 5,000,000 |
| IBL12 On 12/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL12 | | | | | | | 0.00 | 0 | 0 |
| IBL13 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000 |
| Total IBL13 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For IBL13 | | | | | | | 0.00 | 0 | 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 | 0 |
| Total IBL15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL15 | | | | | | | 0.00 | 0 | 0 |
| IBL18 On 10/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL18 | | | | | | | 0.00 | 0 | 0 |
| IBL19 On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL19 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IBL19 | | | | | | | 0.00 | 0 | 0 |
| IBL20 On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL20 | | | | | | | 0.00 | 0 | 0 |
| IBL21 On 15/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL21 | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | 0.00 | 0 | 0 |
| IBL23 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL23 | | | | | | | 0.00 | 0 | 0 |
| IBL24 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL24 | | | | | | | 0.00 | 0 | 0 |
| IC02 On 09/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,000 |
| Total IC02 SPOT | | | | | | | 0.00 | 0 | 6,000 |
| Total For IC02 | | | | | | | 0.00 | 0 | 6,000 |
| 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 |
| IKH1A On 09/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH1A5 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IKH1A5 | | | | | | | 0.00 | 0 | 0 |
| IKH1B On 09/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1B | | | | | | | 0.00 | 0 | 0 |
| IKH1C On 09/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH1C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1C | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | 0.00 | 0 | 0 |
| IKH2A On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2A2 | | | | | | | 0.00 | 0 | 0 |
| IKH2A On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2A3 | | | | | | | 0.00 | 0 | 0 |
| IKH2B On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2B | | | | | | | 0.00 | 0 | 0 |
| IKH2C On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2C | | | | | | | 0.00 | 0 | 0 |
| IKH2D On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2D | | | | | | | 0.00 | 0 | 0 |
| IN03 On 30/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IN03 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| IND121 On 28/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND126 | | | | | | | 0.00 | 0 | 0 |
| IND127 On 05/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND127 | | | | | | | 0.00 | 0 | 0 |
| IND128 On 12/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND128 | | | | | | | 0.00 | 0 | 0 |
| IND129 On 19/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND129 | | | | | | | 0.00 | 0 | 0 |
| IND130 On 26/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND130 | | | | | | | 0.00 | 0 | 0 |
| IND131 On 02/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND131 | | | | | | | 0.00 | 0 | 0 |
| IND132 On 10/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND132 | | | | | | | 0.00 | 0 | 0 |
| IND133 On 16/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND133 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IND133 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 23/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND134 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 30/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND135 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 06/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND136 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 13/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND137 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND137 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND138 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND138 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 27/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND139 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND139 | | | | | | | 0.00 | 0 | 0 |
| IND14 On 04/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND140 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND140 | | | | | | | 0.00 | 0 | 0 |
| IND14 On 25/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND143 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND143 | | | | | | | 0.00 | 0 | 0 |
| IND14 On 15/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND146 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND146 | | | | | | | 0.00 | 0 | 0 |
| ING10 On 19/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING100 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For ING100 | | | | | | | 0.00 | 0 | 0 |
| ING10 On 21/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING101 | | | | | | | 0.00 | 0 | 0 |
| ING10 On 29/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING102 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING102 | | | | | | | 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 |
| ING11 On 29/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING117 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING117 | | | | | | | 0.00 | 0 | 0 |
| ING11 On 15/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING119 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING119 | | | | | | | 0.00 | 0 | 0 |
| ING12 On 24/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING120 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING120 | | | | | | | 0.00 | 0 | 0 |
| ING29 On 31/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING29 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING29 | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| ING36 On 26/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING36 | | | | | | | 0.00 | 0 | 0 |
| ING46 On 16/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING46 | | | | | | | 0.00 | 0 | 0 |
| ING53 On 14/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING53 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING53 | | | | | | | 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 |
| ING61 On 27/06/2011 Spot Bond | | | 8.30000 | 8.30000 | | | 0.00 | 0 | 0 |
| Total ING61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING61 | | | | | | | 0.00 | 0 | 0 |
| ING71 On 15/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING71 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For ING71 | | | | | | | 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 |
| INJ01 On 21/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total INJ01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For INJ01 | | | | | | | 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 |
| IP252U On 31/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IP252U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IP252U | | | | | | | 0.00 | 0 | 0 |
| IPB3 On 04/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPB3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IPB3 | | | | | | | 0.00 | 0 | 0 |
| IPL4 On 29/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000 |
| Total IPL4 SPOT | | | | | | | 0.00 | 0 | 3,000 |
| Total For IPL4 | | | | | | | 0.00 | 0 | 3,000 |
| 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 | | | 0.00 | 0 | 37,014,000 |
| Total IPL6 SPOT | | | | | | | 0.00 | 0 | 37,014,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total For IPL6 | | | | | | | 0.00 | 0 | 37,014,000 |
| IV01 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 645,000 |
| Total IV01 SPOT | | | | | | | 0.00 | 0 | 645,000 |
| Total For IV01 | | | | | | | 0.00 | 0 | 645,000 |
| 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 |
| IV03 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV03 | | | | | | | 0.00 | 0 | 0 |
| IV04 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV04 | | | | | | | 0.00 | 0 | 0 |
| IV07 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IV09 | | | | | | | 0.00 | 0 | 0 |
| IVA12 ⁵ On 23/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA125 | | | | | | | 0.00 | 0 | 0 |
| IVA12 ⁶ On 30/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA126 | | | | | | | 0.00 | 0 | 0 |
| IVA12 ⁷ On 07/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA127 | | | | | | | 0.00 | 0 | 0 |
| IVA12 ⁸ On 14/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA128 | | | | | | | 0.00 | 0 | 0 |
| IVA12 ⁹ On 21/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA129 | | | | | | | 0.00 | 0 | 0 |
| IVA13 ⁰ On 28/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA130 | | | | | | | 0.00 | 0 | 0 |
| IVA13 ¹ On 04/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA131 | | | | | | | 0.00 | 0 | 0 |
| IVA13 ² On 11/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA132 | | | | | | | 0.00 | 0 | 0 |
| IVA13 ³ On 18/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| IVA13 ³ On 18/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA133 | | | | | | | 0.00 | 0 | 0 |
| IVA13 ⁴ On 25/08/2011 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 IVA134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA134 | | | | | | | 0.00 | 0 | 0 |
| IVA134 On 01/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA135 | | | | | | | 0.00 | 0 | 0 |
| IVA135 On 08/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA136 | | | | | | | 0.00 | 0 | 0 |
| IVA136 On 15/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA137 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA137 | | | | | | | 0.00 | 0 | 0 |
| IVA137 On 22/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA138 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA138 | | | | | | | 0.00 | 0 | 0 |
| IVA138 On 29/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | 11,500,000,000,000.00 | 115,000,000 | 115,000,000 | 115,000,000 |
| Total IVA139 SPOT | | | | | | 11,500,000,000,000.00 | 115,000,000 | 115,000,000 | 115,000,000 |
| Total For IVA139 | | | | | | 11,500,000,000,000.00 | 115,000,000 | 115,000,000 | 115,000,000 |
| IVA139 On 06/10/2011 Spot Bond | | | 98.34259 | 98.34259 | | 41,500,572,980,000.00 | 422,000,000 | 400,000,000 | 400,000,000 |
| Total IVA140 SPOT | | | | | | 41,500,572,980,000.00 | 422,000,000 | 400,000,000 | 400,000,000 |
| Total For IVA140 | | | | | | 41,500,572,980,000.00 | 422,000,000 | 400,000,000 | 400,000,000 |
| IVA140 On 20/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0 |
| Total IVA142 SPOT | | | | | | 0.00 | 0 | 0 | 0 |
| Total For IVA142 | | | | | | 0.00 | 0 | 0 | 0 |
| IVA142 On 27/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0 |
| Total IVA143 SPOT | | | | | | 0.00 | 0 | 0 | 0 |
| Total For IVA143 | | | | | | 0.00 | 0 | 0 | 0 |
| IVA143 On 10/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0 |
| Total IVA145 SPOT | | | | | | 0.00 | 0 | 0 | 0 |
| Total For IVA145 | | | | | | 0.00 | 0 | 0 | 0 |
| IVA145 On 24/11/2011 Spot Bond | | | 97.59722 | 97.59722 | | 1,171,166,640,000.00 | 12,000,000 | 12,000,000 | 12,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| Total IVA147 SPOT | | | | | | | 1,171,166,640,000.00 | 12,000,000 | 12,000,000 |
| Total For IVA147 | | | | | | | 1,171,166,640,000.00 | 12,000,000 | 12,000,000 |
| IVC00 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 |
| IVC00 On 12/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|--------------------|-------------|------------------|---------------|
| 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 |
| 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 | 0 |
| Total LGL1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LGL1 | | | | | | | 0.00 | 0 | 0 |
| LUX44 On 24/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LUX44 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LUX44 | | | | | | | 0.00 | 0 | 0 |
| LUX45 On 23/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LUX45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LUX45 | | | | | | | 0.00 | 0 | 0 |
| MAQ01 On 09/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ002 | | | | | | | 0.00 | 0 | 0 |
| MAQ01 On 30/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ005 | | | | | | | 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 | | 500,000,000,000.00 | | 5,000,000 | 2,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total MBF018 SPOT | | | | | | | 500,000,000,000.00 | 5,000,000 | 2,500,000 |
| Total For MBF018 | | | | | | | 500,000,000,000.00 | 5,000,000 | 2,500,000 |
| 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 18/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF021 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF021 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 07/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF023 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF023 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 26/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF024 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 26/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 20,000,000,000.00 | 200,000 | 100,000 |
| Total MBF025 SPOT | | | | | | | 20,000,000,000.00 | 200,000 | 100,000 |
| Total For MBF025 | | | | | | | 20,000,000,000.00 | 200,000 | 100,000 |
| MBF04 On 22/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF04 | | | | | | | 0.00 | 0 | 0 |
| MBF16 On 06/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF16 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total MBP013 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP013 | | | | | | | 0.00 | 0 | 0 |
| MBP10 On 20/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP10U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP10U | | | | | | | 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 |
| 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 |
| MCB11 On 30/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MCB1M SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MCB1M | | | | | | | 0.00 | 0 | 0 |
| MET01 On 15/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 63,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total MET01 SPOT | | | | | | | 0.00 | 0 | 63,000,000 |
| Total For MET01 | | | | | | | 0.00 | 0 | 63,000,000 |
| MFS1/ 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 |
| MFS1/ On 20/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | 0.00 | 0 | 0 |
| MFS1E On 20/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | 0.00 | 0 | 0 |
| MGL0/ On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,002,000 |
| Total MGL01 SPOT | | | | | | | 0.00 | 0 | 16,002,000 |
| Total For MGL01 | | | | | | | 0.00 | 0 | 16,002,000 |
| MTN0/ On 13/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,041,000 |
| Total MTN02 SPOT | | | | | | | 0.00 | 0 | 10,041,000 |
| Total For MTN02 | | | | | | | 0.00 | 0 | 10,041,000 |
| MTN0/ On 13/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 20,000,000 |
| Total MTN03 SPOT | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For MTN03 | | | | | | | 0.00 | 0 | 20,000,000 |
| MTN0/ On 13/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,021,000 |
| Total MTN04 SPOT | | | | | | | 0.00 | 0 | 5,021,000 |
| Total For MTN04 | | | | | | | 0.00 | 0 | 5,021,000 |
| MTN0/ On 28/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTN05 | | | | | | | 0.00 | 0 | 0 |
| MTNC/ On 10/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTNC04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC04 | | | | | | | 0.00 | 0 | 0 |
| MTNF/ On 06/07/2011 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 MTNF01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTNF01 | | | | | | | 0.00 | 0 | 0 |
| NBK1C On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 |
| Total NBK10B SPOT | | | | | | | 400,000,000,000.00 | 4,000,000 | 1,000,000 |
| Total For NBK10B | | | | | | | 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 |
| NBK2A On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 2,025,000 |
| Total NBK2A SPOT | | | | | | | 400,000,000,000.00 | 4,000,000 | 2,025,000 |
| Total For NBK2A | | | | | | | 400,000,000,000.00 | 4,000,000 | 2,025,000 |
| 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 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,011,000 |
| Total NBK3A SPOT | | | | | | | 0.00 | 0 | 6,011,000 |
| Total For NBK3A | | | | | | | 0.00 | 0 | 6,011,000 |
| 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 | | | 0.00 | 0 | 0 |
| Total NBK5B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK5B | | | | | | | 0.00 | 0 | 0 |
| NBK6A On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total NBK6A SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For NBK6A | | | | | | | 0.00 | 0 | 5,000,000 |
| NBK6E On 19/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK6B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK6B | | | | | | | 0.00 | 0 | 0 |
| NBK7E On 19/04/2020 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 NBK7B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | 0.00 | 0 | 0 |
| NBK8/ 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 |
| NBK9/ On 23/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,033,000 |
| Total NBK9A SPOT | | | | | | | 0.00 | 0 | 8,033,000 |
| Total For NBK9A | | | | | | | 0.00 | 0 | 8,033,000 |
| 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 | | 920,000,000,000.00 | 9,200,000 | | 11,150,000 |
| Total NBK11 SPOT | | | | | | 920,000,000,000.00 | 9,200,000 | | 11,150,000 |
| Total For NBK11 | | | | | | 920,000,000,000.00 | 9,200,000 | | 11,150,000 |
| NBRN On 31/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBRN1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBRN1 | | | | | | | 0.00 | 0 | 0 |
| NCLN 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 |
| NCLN On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000 |
| Total NCLN19 SPOT | | | | | | | 0.00 | 0 | 500,000 |
| Total For NCLN19 | | | | | | | 0.00 | 0 | 500,000 |
| NCLN On 21/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN24 | | | | | | | 0.00 | 0 | 0 |
| NCLN On 30/07/2012 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 NCLN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN42 | | | | | | | 0.00 | 0 | 0 |
| 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 | 1,000,000 |
| Total NCLN50 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For NCLN50 | | | | | | | 0.00 | 0 | 1,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total NCLN53 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN53 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 31/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN54 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN54 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 07/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN55 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 15/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN56 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 01/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN58 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 07/07/2011 Spot Bond | | | 7.60000 | 7.60000 | | | 0.00 | 0 | 0 |
| Total NCLN59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN59 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 07/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000 |
| Total NCLN60 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For NCLN60 | | | | | | | 0.00 | 0 | 1,000,000 |
| NCLN# On 30/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN61 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 02/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN62 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN62 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 08/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN63 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN63 | | | | | | | 0.00 | 0 | 0 |
| NCLN# On 25/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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 |
| 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 | 4,000 |
| Total NED6 SPOT | | | | | | | 0.00 | 0 | 4,000 |
| Total For NED6 | | | | | | | 0.00 | 0 | 4,000 |
| NED7 On 08/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000 |
| Total NED7 SPOT | | | | | | | 0.00 | 0 | 2,000 |
| Total For NED7 | | | | | | | 0.00 | 0 | 2,000 |
| NED8 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total NED8 SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For NED8 | | | | | | | 0.00 | 0 | 3,000,000 |
| NED9 On 06/07/2017 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 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 |
| NET39 On 11/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NET39 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NET39 | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | 0.00 | 0 | 0 |
| NILB6 On 29/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NILB6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NILB6 | | | | | | | 0.00 | 0 | 0 |
| NILB9 On 17/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 20,000,000,000.00 | 200,000 | 0 |
| Total NILB9 SPOT | | | | | | | 20,000,000,000.00 | 200,000 | 0 |
| Total For NILB9 | | | | | | | 20,000,000,000.00 | 200,000 | 0 |
| NMP20N On 24/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2016 Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total NQ1A11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| 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 |
| NQF1 On 22/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000 |
| Total NQF1A7 SPOT | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For NQF1A7 | | | | | | | 0.00 | 0 | 2,000,000 |
| NQF1 On 22/05/2012 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 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 |
| NQF1E On 22/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1B7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1B7 | | | | | | | 0.00 | 0 | 0 |
| NQF1E On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1B9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1B9 | | | | | | | 0.00 | 0 | 0 |
| NQF1C On 22/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1C7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1C7 | | | | | | | 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 |
| NQF1E 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 |
| NQF1E 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 | 0 |
| Total NRA013 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NRA013 | | | | | | | 0.00 | 0 | 0 |
| NRA01 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|-------------------|
| Total NRA014 SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NRA014 | | | | | | | 0.00 | 0 | 10,000,000 |
| NRA01 On 30/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 17,000,000 |
| Total NRA018 SPOT | | | | | | | 0.00 | 0 | 17,000,000 |
| Total For NRA018 | | | | | | | 0.00 | 0 | 17,000,000 |
| 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 | | | 0.00 | 0 | 9,004,000 |
| Total NRA022 SPOT | | | | | | | 0.00 | 0 | 9,004,000 |
| Total For NRA022 | | | | | | | 0.00 | 0 | 9,004,000 |
| NRA02 On 31/05/2023 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | | 4,000,000 | 68,000,000 |
| Total NRA023 SPOT | | | | | | 400,000,000,000.00 | | 4,000,000 | 68,000,000 |
| Total For NRA023 | | | | | | 400,000,000,000.00 | | 4,000,000 | 68,000,000 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total NRA028 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For NRA028 | | | | | | | 0.00 | 0 | 5,000,000 |
| 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 | | 200,000,000,000.00 | | 2,000,000 | 1,000,000 |
| Total NTC08 SPOT | | | | | | 200,000,000,000.00 | | 2,000,000 | 1,000,000 |
| Total For NTC08 | | | | | | 200,000,000,000.00 | | 2,000,000 | 1,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total NTC11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC11 | | | | | | | 0.00 | 0 | 0 |
| OCT1/ On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A1 | | | | | | | 0.00 | 0 | 0 |
| OCT1/ On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A4 | | | | | | | 0.00 | 0 | 0 |
| OCT1E On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1B1 | | | | | | | 0.00 | 0 | 0 |
| OCT1C On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1C1 | | | | | | | 0.00 | 0 | 0 |
| OCT1E On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1D1 | | | | | | | 0.00 | 0 | 0 |
| OCT1E On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1E1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1E1 | | | | | | | 0.00 | 0 | 0 |
| OML0 On 27/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,037,000 |
| Total OML01 SPOT | | | | | | | 0.00 | 0 | 1,037,000 |
| Total For OML01 | | | | | | | 0.00 | 0 | 1,037,000 |
| OMN0 On 28/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OMN01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OMN01 | | | | | | | 0.00 | 0 | 0 |
| OTC1/ On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTC1AU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTC1AU | | | | | | | 0.00 | 0 | 0 |
| OTCA/ On 31/07/2012 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 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 |
| OTCA 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 |
| OTCA 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 |
| OTCA On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA08 | | | | | | | 0.00 | 0 | 0 |
| OTCA On 30/04/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA10 | | | | | | | 0.00 | 0 | 0 |
| OTCB On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCB1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCB1U | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| Total PC2B4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2B4 | | | | | | | 0.00 | 0 | 0 |
| PC2C ⁴ 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 ² On 16/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PNP02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PNP02 | | | | | | | 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 | 0 |
| Total PR2A2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A2B | | | | | | | 0.00 | 0 | 0 |
| PR2A ³ On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | 4,000,000 | 2,000,000 | |
| Total PR2A3B SPOT | | | | | | 400,000,000,000.00 | 4,000,000 | 2,000,000 | |
| Total For PR2A3B | | | | | | 400,000,000,000.00 | 4,000,000 | 2,000,000 | |
| 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 |
| PR2A ⁶ On 15/09/2013 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 PR2A9E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A9E | | | | | | | 0.00 | 0 | 0 |
| PR2B1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B1B | | | | | | | 0.00 | 0 | 0 |
| PR2B1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B1F | | | | | | | 0.00 | 0 | 0 |
| PR2B2 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B2B | | | | | | | 0.00 | 0 | 0 |
| PR2B4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B4D | | | | | | | 0.00 | 0 | 0 |
| PR2B5 On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B5E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B5E | | | | | | | 0.00 | 0 | 0 |
| PR2C1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2C1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2C1B | | | | | | | 0.00 | 0 | 0 |
| PR2C1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2C1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2C1F | | | | | | | 0.00 | 0 | 0 |
| PR2C4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2C4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2C4D | | | | | | | 0.00 | 0 | 0 |
| PR2D1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2D1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2D1B | | | | | | | 0.00 | 0 | 0 |
| PR2D1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|-------------------|
| 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 | 2,000,000 |
| Total PRM1A4 SPOT | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For PRM1A4 | | | | | | | 0.00 | 0 | 2,000,000 |
| PRP1A On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | 2,000,000 | 1,000,000 | |
| Total PRP1A3 SPOT | | | | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 | |
| Total For PRP1A3 | | | | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 | |
| 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 |
| PRP2A On 04/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000 |
| Total PRP2A2 SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For PRP2A2 | | | | | | | 0.00 | 0 | 10,000,000 |
| PSG01 On 13/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PSG01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PSG01 | | | | | | | 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 |
| R120C On 31/08/2011 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 R120C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R120C | | | | | | | 0.00 | 0 | 0 |
| R155 On 31/08/2011 Spot Bond | | | 5.53500 | 5.51500 | | | 102,768,345.00 | 18,567 | 52,518,567 |
| Total R155 SPOT | | | | | | | 102,768,345.00 | 18,567 | 52,518,567 |
| Total For R155 | | | | | | | 102,768,345.00 | 18,567 | 52,518,567 |
| R155P On 31/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R155P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R155P | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Spot Bond | | | 7.48500 | 7.46500 | | | 158,999,327,952,240.00 | 21,242,395,184 | 10,854,609,000 |
| Total R157 SPOT | | | | | | | 158,999,327,952,240.00 | 21,242,395,184 | 10,854,609,000 |
| Total For R157 | | | | | | | 158,999,327,952,240.00 | 21,242,395,184 | 10,854,609,000 |
| 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 | | | 8.60000 | 8.54500 | | | 103,567,871,570,400.00 | 12,042,775,764 | 10,481,538,057 |
| Total R186 SPOT | | | | | | | 103,567,871,570,400.00 | 12,042,775,764 | 10,481,538,057 |
| Total For R186 | | | | | | | 103,567,871,570,400.00 | 12,042,775,764 | 10,481,538,057 |
| 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 | | | 1.20000 | 1.20000 | | | 691,200,000,000.00 | 576,000,000 | 2,866,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total R189 SPOT | | | | | | | 691,200,000,000.00 | 576,000,000 | 2,866,000,000 |
| Total For R189 | | | | | | | 691,200,000,000.00 | 576,000,000 | 2,866,000,000 |
| R197 On 07/12/2023 Spot Bond | | | 2.57000 | 2.57000 | | | 453,320,917,340.00 | 176,389,462 | 231,628,000 |
| Total R197 SPOT | | | | | | | 453,320,917,340.00 | 176,389,462 | 231,628,000 |
| Total For R197 | | | | | | | 453,320,917,340.00 | 176,389,462 | 231,628,000 |
| R201 On 21/12/2014 Spot Bond | | | 7.11000 | 7.07500 | | | 6,347,523,600,000.00 | 892,760,000 | 3,216,331,000 |
| Total R201 SPOT | | | | | | | 6,347,523,600,000.00 | 892,760,000 | 3,216,331,000 |
| Total For R201 | | | | | | | 6,347,523,600,000.00 | 892,760,000 | 3,216,331,000 |
| R202 On 07/12/2033 Spot Bond | | | 2.54000 | 2.53000 | | | 364,299,500,000.00 | 143,425,000 | 2,178,662,330 |
| Total R202 SPOT | | | | | | | 364,299,500,000.00 | 143,425,000 | 2,178,662,330 |
| Total For R202 | | | | | | | 364,299,500,000.00 | 143,425,000 | 2,178,662,330 |
| R203 On 15/09/2017 Spot Bond | | | 8.09500 | 8.07000 | | | 29,017,766,035,000.00 | 3,584,653,000 | 4,378,783,000 |
| Total R203 SPOT | | | | | | | 29,017,766,035,000.00 | 3,584,653,000 | 4,378,783,000 |
| Total For R203 | | | | | | | 29,017,766,035,000.00 | 3,584,653,000 | 4,378,783,000 |
| R204 On 21/12/2018 Spot Bond | | | 8.27500 | 8.25000 | | | 43,496,759,650,000.00 | 5,256,406,000 | 6,533,641,000 |
| Total R204 SPOT | | | | | | | 43,496,759,650,000.00 | 5,256,406,000 | 6,533,641,000 |
| Total For R204 | | | | | | | 43,496,759,650,000.00 | 5,256,406,000 | 6,533,641,000 |
| R205 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R205 | | | | | | | 0.00 | 0 | 0 |
| R206 On 15/01/2014 Spot Bond | | | 6.94500 | 6.88500 | | | 55,714,734,600,000.00 | 8,022,280,000 | 2,627,821,000 |
| Total R206 SPOT | | | | | | | 55,714,734,600,000.00 | 8,022,280,000 | 2,627,821,000 |
| Total For R206 | | | | | | | 55,714,734,600,000.00 | 8,022,280,000 | 2,627,821,000 |
| R207 On 15/01/2020 Spot Bond | | | 8.37500 | 8.34500 | | | 44,417,884,500,000.00 | 5,303,628,000 | 7,556,030,000 |
| Total R207 SPOT | | | | | | | 44,417,884,500,000.00 | 5,303,628,000 | 7,556,030,000 |
| Total For R207 | | | | | | | 44,417,884,500,000.00 | 5,303,628,000 | 7,556,030,000 |
| R208 On 31/03/2021 Spot Bond | | | 8.41500 | 8.37500 | | | 55,655,530,920,000.00 | 6,613,848,000 | 8,528,485,000 |
| Total R208 SPOT | | | | | | | 55,655,530,920,000.00 | 6,613,848,000 | 8,528,485,000 |
| Total For R208 | | | | | | | 55,655,530,920,000.00 | 6,613,848,000 | 8,528,485,000 |
| R209 On 31/03/2036 Spot Bond | | | 8.83500 | 8.76000 | | | 32,211,526,500,000.00 | 3,645,900,000 | 10,115,351,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total R209 SPOT | | | | | | | 32,211,526,500,000.00 | 3,645,900,000 | 10,115,351,000 |
| Total For R209 | | | | | | | 32,211,526,500,000.00 | 3,645,900,000 | 10,115,351,000 |
| R210 On 31/03/2028 Spot Bond | | | 2.60000 | 2.60000 | | | 63,382,800,000.00 | 24,378,000 | 391,839,000 |
| Total R210 SPOT | | | | | | | 63,382,800,000.00 | 24,378,000 | 391,839,000 |
| Total For R210 | | | | | | | 63,382,800,000.00 | 24,378,000 | 391,839,000 |
| R211 On 31/01/2017 Spot Bond | | | 2.00000 | 2.00000 | | | 1,479,024,000,000.00 | 739,512,000 | 893,574,997 |
| Total R211 SPOT | | | | | | | 1,479,024,000,000.00 | 739,512,000 | 893,574,997 |
| Total For R211 | | | | | | | 1,479,024,000,000.00 | 739,512,000 | 893,574,997 |
| R212 On 31/01/2022 Spot Bond | | | 2.55000 | 2.55000 | | | 307,479,000,000.00 | 120,580,000 | 238,982,755 |
| Total R212 SPOT | | | | | | | 307,479,000,000.00 | 120,580,000 | 238,982,755 |
| Total For R212 | | | | | | | 307,479,000,000.00 | 120,580,000 | 238,982,755 |
| R213 On 28/02/2031 Spot Bond | | | 8.85000 | 8.78000 | | | 5,665,770,000,000.00 | 640,200,000 | 727,800,000 |
| Total R213 SPOT | | | | | | | 5,665,770,000,000.00 | 640,200,000 | 727,800,000 |
| Total For R213 | | | | | | | 5,665,770,000,000.00 | 640,200,000 | 727,800,000 |
| R214 On 28/02/2041 Spot Bond | | | 6.50000 | 6.50000 | | | 7,423,000,000,000.00 | 1,142,000,000 | 1,930,730,000 |
| Total R214 SPOT | | | | | | | 7,423,000,000,000.00 | 1,142,000,000 | 1,930,730,000 |
| Total For R214 | | | | | | | 7,423,000,000,000.00 | 1,142,000,000 | 1,930,730,000 |
| R220C On 15/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R220C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R220C | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 |
| RCSBf On 16/03/2014 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 RCSB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB01 | | | | | | | 0.00 | 0 | 0 |
| RCSC On 06/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC03 | | | | | | | 0.00 | 0 | 0 |
| RCSC On 06/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC04 | | | | | | | 0.00 | 0 | 0 |
| RCSC 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 |
| RES03 On 11/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES03 | | | | | | | 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 |
| RMBI0 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 |
| 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 |
| RW02 On 31/07/2012 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 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 |
| 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 |
| 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 | 10,000,000 |
| Total SBK12 SPOT | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBK12 | | | | | | | 0.00 | 0 | 10,000,000 |
| SBK13 On 24/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK13 | | | | | | | 0.00 | 0 | 0 |
| SBK5 On 17/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 300,000,000.00 | 3,000 | 36,123,780 |
| Total SBK5 SPOT | | | | | | | 300,000,000.00 | 3,000 | 36,123,780 |
| Total For SBK5 | | | | | | | 300,000,000.00 | 3,000 | 36,123,780 |
| SBK7 On 24/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 4,720,000,000,000.00 | 47,200,000 | 46,603,000 |
| Total SBK7 SPOT | | | | | | | 4,720,000,000,000.00 | 47,200,000 | 46,603,000 |
| Total For SBK7 | | | | | | | 4,720,000,000,000.00 | 47,200,000 | 46,603,000 |
| SBK8 On 10/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,003,000 |
| Total SBK8 SPOT | | | | | | | 0.00 | 0 | 2,003,000 |
| Total For SBK8 | | | | | | | 0.00 | 0 | 2,003,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,005,000 |
| Total SBK9 SPOT | | | | | | | 0.00 | 0 | 3,005,000 |
| Total For SBK9 | | | | | | | 0.00 | 0 | 3,005,000 |
| SBK11 On 09/04/2014 Spot Bond | | | 5.75000 | 5.75000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|---------------|
| Total SBKI11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBKI11 | | | | | | | 0.00 | 0 | 0 |
| SBN1E 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 |
| SBN2C On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 20,000,000,000.00 | 200,000 | 0 |
| Total SBN20 SPOT | | | | | | | 20,000,000,000.00 | 200,000 | 0 |
| Total For SBN20 | | | | | | | 20,000,000,000.00 | 200,000 | 0 |
| SBN27 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN27 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN27 | | | | | | | 0.00 | 0 | 0 |
| SBN2E 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 |
| SBN3Z 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 |
| SBN3C 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 |
| SBN3E 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 |
| SBN3E 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 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 |
| SBN47 On 21/07/2011 Spot Bond | | | 2.50000 | 2.50000 | | | 0.00 | 0 | 0 |
| Total SBN47 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN47 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| SBR00 On 15/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBR002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBR002 | | | | | | | 0.00 | 0 | 0 |
| SBR00 On 05/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBR003 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBR003 | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | 0.00 | 0 | 0 |
| SBS14 On 07/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS14 | | | | | | | 0.00 | 0 | 0 |
| SBS15 On 26/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 5,270,000,000,000.00 | 52,700,000 | 622,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|----------------------|
| Total SBS15 SPOT | | | | | | | 5,270,000,000,000.00 | 52,700,000 | 622,000,000 |
| Total For SBS15 | | | | | | | 5,270,000,000,000.00 | 52,700,000 | 622,000,000 |
| SBS18 On 23/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,382,500,000 |
| Total SBS18 SPOT | | | | | | | 0.00 | 0 | 1,382,500,000 |
| Total For SBS18 | | | | | | | 0.00 | 0 | 1,382,500,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,250,000,000 |
| Total SBS19 SPOT | | | | | | | 0.00 | 0 | 1,250,000,000 |
| Total For SBS19 | | | | | | | 0.00 | 0 | 1,250,000,000 |
| 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 |
| SBS5 On 07/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS5 | | | | | | | 0.00 | 0 | 0 |
| SBS7 On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS7 | | | | | | | 0.00 | 0 | 0 |
| SBS9 On 07/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 24,000 |
| Total SBS9 SPOT | | | | | | | 0.00 | 0 | 24,000 |
| Total For SBS9 | | | | | | | 0.00 | 0 | 24,000 |
| SBS10 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 2,310,000 |
| Total SBS10 SPOT | | | | | | | 400,000,000,000.00 | 4,000,000 | 2,310,000 |
| Total For SBS10 | | | | | | | 400,000,000,000.00 | 4,000,000 | 2,310,000 |
| SBS11 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS11 | | | | | | | 0.00 | 0 | 0 |
| SBS11: 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 SBSI12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | 0.00 | 0 | 0 |
| SCM1 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM107 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM107 | | | | | | | 0.00 | 0 | 0 |
| SCM2 On 09/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM219 | | | | | | | 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 |
| SLI1 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,300,000 |
| Total SLI1 SPOT | | | | | | | 0.00 | 0 | 1,300,000 |
| Total For SLI1 | | | | | | | 0.00 | 0 | 1,300,000 |
| SLI2 On 15/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000 |
| Total SLI2 SPOT | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For SLI2 | | | | | | | 0.00 | 0 | 5,000,000 |
| SMF1 On 27/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000 |
| Total SMF1 SPOT | | | | | | | 0.00 | 0 | 3,000 |
| Total For SMF1 | | | | | | | 0.00 | 0 | 3,000 |
| SMF2 On 14/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SMF2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SMF2 | | | | | | | 0.00 | 0 | 0 |
| SMF3 On 30/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SMF3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SMF3 | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,000,000 |
| Total SNT01 SPOT | | | | | | | 0.00 | 0 | 7,000,000 |
| Total For SNT01 | | | | | | | 0.00 | 0 | 7,000,000 |
| SYN81 On 04/07/2011 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 SYN816 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN816 | | | | | | | 0.00 | 0 | 0 |
| SYN81 On 15/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN817 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN817 | | | | | | | 0.00 | 0 | 0 |
| SYN81 On 18/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN819 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN819 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 19/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN820 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN820 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 20/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN821 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN821 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 21/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN822 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN822 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 02/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN823 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN823 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 10/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN824 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN824 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 16/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN826 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN826 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 16/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN827 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN827 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 16/08/2011 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 SYN828 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN828 | | | | | | | 0.00 | 0 | 0 |
| SYN82 On 18/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN829 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN829 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 18/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN830 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN830 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 19/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN831 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN831 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 23/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN832 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN832 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 25/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN833 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN833 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 12/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN834 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN834 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 16/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN835 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN835 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 15/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN836 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN836 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 21/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN837 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN837 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 22/09/2011 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 SYN838 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN838 | | | | | | | 0.00 | 0 | 0 |
| SZ18 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 67,336,000 |
| Total SZ18 SPOT | | | | | | | 0.00 | 0 | 67,336,000 |
| Total For SZ18 | | | | | | | 0.00 | 0 | 67,336,000 |
| SZ25 On 30/09/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 52,684,000 |
| Total SZ25 SPOT | | | | | | | 0.00 | 0 | 52,684,000 |
| Total For SZ25 | | | | | | | 0.00 | 0 | 52,684,000 |
| T018 On 15/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total T018 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For T018 | | | | | | | 0.00 | 0 | 0 |
| TFS06 On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS06 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| TFS79 On 08/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS79 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS79 | | | | | | | 0.00 | 0 | 0 |
| TFS80 On 18/08/2011 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 TFS80 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS80 | | | | | | | 0.00 | 0 | 0 |
| TFS81 On 30/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS81 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS81 | | | | | | | 0.00 | 0 | 0 |
| TFS82 On 12/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS82 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS82 | | | | | | | 0.00 | 0 | 0 |
| TH7A2 On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 |
| Total TH7A2A SPOT | | | | | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 |
| Total For TH7A2A | | | | | | | 200,000,000,000.00 | 2,000,000 | 1,000,000 |
| THE6A On 21/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE6A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE6A2 | | | | | | | 0.00 | 0 | 0 |
| THE6A On 21/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE6A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE6A3 | | | | | | | 0.00 | 0 | 0 |
| THE6E On 21/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE6B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE6B | | | | | | | 0.00 | 0 | 0 |
| THE6C On 21/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE6C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE6C | | | | | | | 0.00 | 0 | 0 |
| THE7A On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 71,206,800,000.00 | 712,068 | 356,034 |
| Total THE7A1 SPOT | | | | | | | 71,206,800,000.00 | 712,068 | 356,034 |
| Total For THE7A1 | | | | | | | 71,206,800,000.00 | 712,068 | 356,034 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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 |
| THE8I 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 |
| TL12 On 29/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TL12 | | | | | | | 0.00 | 0 | 0 |
| TL15 On 29/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,024,000 |
| Total TL15 SPOT | | | | | | | 0.00 | 0 | 2,024,000 |
| Total For TL15 | | | | | | | 0.00 | 0 | 2,024,000 |
| TL20 On 22/02/2020 Spot Bond | | | 6.00000 | 6.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| 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 | | | 0.00 | 0 | 995,028,000 |
| Total TN17 SPOT | | | | | | | 0.00 | 0 | 995,028,000 |
| Total For TN17 | | | | | | | 0.00 | 0 | 995,028,000 |
| TN20 On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | | 20,000,000,000,000.00 | | 200,000,000 | 263,111,000 |
| Total TN20 SPOT | | | | | | 20,000,000,000,000.00 | | 200,000,000 | 263,111,000 |
| Total For TN20 | | | | | | 20,000,000,000,000.00 | | 200,000,000 | 263,111,000 |
| TN23 On 06/11/2023 Spot Bond | | | 100.00000 | 100.00000 | | 16,600,000,000,000.00 | | 166,000,000 | 158,000,000 |
| Total TN23 SPOT | | | | | | 16,600,000,000,000.00 | | 166,000,000 | 158,000,000 |
| Total For TN23 | | | | | | 16,600,000,000,000.00 | | 166,000,000 | 158,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 36,000,000 |
| Total TN25 SPOT | | | | | | | 0.00 | 0 | 36,000,000 |
| Total For TN25 | | | | | | | 0.00 | 0 | 36,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 100.00000 | 100.00000 | | 13,600,000,000,000.00 | | 136,000,000 | 25,323,091 |
| Total TN27 SPOT | | | | | | 13,600,000,000,000.00 | | 136,000,000 | 25,323,091 |
| Total For TN27 | | | | | | 13,600,000,000,000.00 | | 136,000,000 | 25,323,091 |
| TNF11 On 29/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TNF11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TNF11 | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 10.00000 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 9.75000 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | 0.00 | 0 | 0 |
| TSP11 On 28/07/2011 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 TSP111 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP111 | | | | | | | 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 |
| TSP11 On 14/07/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP119 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP119 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 06/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP120 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP120 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 02/09/2011 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 01/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP122 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP122 | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 35,000,000 |
| Total UG21 SPOT | | | | | | | 0.00 | 0 | 35,000,000 |
| Total For UG21 | | | | | | | 0.00 | 0 | 35,000,000 |
| UTR02 On 21/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 13,000,000 |
| Total UTR02 SPOT | | | | | | | 0.00 | 0 | 13,000,000 |
| Total For UTR02 | | | | | | | 0.00 | 0 | 13,000,000 |
| UTR04 On 19/04/2014 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 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 |
| UTR4C On 10/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR40 | | | | | | | 0.00 | 0 | 0 |
| VIP1A: On 07/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A2 | | | | | | | 0.00 | 0 | 0 |
| VIP1A: On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A3 | | | | | | | 0.00 | 0 | 0 |
| VIP1A: On 07/05/2012 Spot Bond | | | 7.57500 | 7.57500 | | | 0.00 | 0 | 0 |
| Total VIP1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A4 | | | | | | | 0.00 | 0 | 0 |
| VIP1A: On 07/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1A5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1A5 | | | | | | | 0.00 | 0 | 0 |
| VIP1B: On 07/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1B2 | | | | | | | 0.00 | 0 | 0 |
| VIP1B: On 07/11/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VIP1B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VIP1B3 | | | | | | | 0.00 | 0 | 0 |
| VIP1C: On 07/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|--------------------------|-------------|------------------|--------------------|
| 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 |
| VOYT01 On 09/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VOYT01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VOYT01 | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 55,720,000 |
| Total WS04 SPOT | | | | | | | 0.00 | 0 | 55,720,000 |
| Total For WS04 | | | | | | | 0.00 | 0 | 55,720,000 |
| WS05 On 01/08/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 206,000,000 |
| Total WS05 SPOT | | | | | | | 0.00 | 0 | 206,000,000 |
| Total For WS05 | | | | | | | 0.00 | 0 | 206,000,000 |
| WSP1 On 28/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | 50,000,000,000.00 | | 500,000 | 500,000 |
| Total WSP1 SPOT | | | | | | 50,000,000,000.00 | | 500,000 | 500,000 |
| Total For WSP1 | | | | | | 50,000,000,000.00 | | 500,000 | 500,000 |
| WSP2 On 28/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 73,000,000 |
| Total WSP2 SPOT | | | | | | | 0.00 | 0 | 73,000,000 |
| Total For WSP2 | | | | | | | 0.00 | 0 | 73,000,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 137,659,000 |
| Total WSP5 SPOT | | | | | | | 0.00 | 0 | 137,659,000 |
| Total For WSP5 | | | | | | | 0.00 | 0 | 137,659,000 |
| Z006 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 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 |
| 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 |

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| 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 |
| Total for SPOT | | | | | | | 713,132,523,233,325.00 | 72,355,128,045 | 82,492,278,611 |
| Total for SPOT : | | | | | | | 713,132,523,233,325.00 | 72,355,128,045 | 82,492,278,611 |
| Total Futures | | | | | | | 713,132,597,296,650.00 | 72,355,128,098 | 82,492,493,047 |
| Total Options | | | | | | | 0.00 | 0 | 11,720 |
| Grand Total: | | | | | | | 713,132,597,296,650.00 | 72,355,128,098 | 82,492,504,767 |