

Interest Rates Daily MTM Report

Daily summary for: 22/11/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| CF CA On 19/12/2011 Can-Do Future | | | 0.21070 | 0.19640 | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK Future | | | | | | | 0.00 | 0 | 12,659 |
| Total For CF CANDO CAAK | | | | | | | 0.00 | 0 | 12,659 |
| CF CA On 19/12/2011 Can-Do Future | | | 0.22860 | 0.21370 | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL Future | | | | | | | 0.00 | 0 | 18,519 |
| Total For CF CANDO CAAL | | | | | | | 0.00 | 0 | 18,519 |
| CF CA On 19/12/2011 Can-Do Future | | | 0.04610 | 0.06600 | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM Future | | | | | | | 0.00 | 0 | 12,423 |
| Total For CF CANDO CAAM | | | | | | | 0.00 | 0 | 12,423 |
| CF CA On 30/03/2012 Can-Do Future | | | 0.54760 | 0.51040 | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN Future | | | | | | | 0.00 | 0 | 100,000 |
| Total For CF CANDO CAAN | | | | | | | 0.00 | 0 | 100,000 |
| CF CA On 30/03/2012 Can-Do Future | | | 0.03890 | 0.05430 | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO Future | | | | | | | 0.00 | 0 | 100,000 |
| Total For CF CANDO CAAO | | | | | | | 0.00 | 0 | 100,000 |
| CF CA On 19/12/2011 Can-Do Future | | | 0.06050 | 0.08560 | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP Future | | | | | | | 0.00 | 0 | 12,346 |
| Total For CF CANDO CAAP | | | | | | | 0.00 | 0 | 12,346 |
| CF CA On 19/12/2011 Can-Do Future | | | 0.23040 | 0.21060 | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR Future | | | | | | | 0.00 | 0 | 18,750 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total For CF CANDO CAAR | | | | | | | 0.00 | 0 | 18,750 |
| CF CA On 31/01/2012 Can-Do Future | | | 0.13800 | 0.12700 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total For CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CA On 29/02/2012 Can-Do Future | | | 0.11080 | 0.10220 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total For CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CA On 31/01/2012 Can-Do Future | | | 0.02460 | 0.03700 | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU Future | | | | | | | 0.00 | 0 | 19,481 |
| Total For CF CANDO CAAU | | | | | | | 0.00 | 0 | 19,481 |
| CF CA On 29/02/2012 Can-Do Future | | | 0.04460 | 0.05600 | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | 0.00 | 0 | 12,987 |
| Total For CF CANDO CAAV | | | | | | | 0.00 | 0 | 12,987 |
| Total for Can-Do Future | | | | | | | 0.00 | 0 | 332,165 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | 0.00 | 0 | 0 |
| R157/F On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157/R201 Future | | | | | | | 0.00 | 0 | 0 |

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

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 02/02/2012 Bond Future | | | 6.99300 | 6.90900 | | 3.91 | 0.00 | 0 | 12,437 |
| R157 On 03/05/2012 Bond Future | | | 7.08600 | 6.99300 | | 4.15 | 0.00 | 0 | 0 |
| R157 On 02/08/2012 Bond Future | | | 7.18100 | 7.08000 | | 4.43 | 0.00 | 0 | 0 |
| R157 On 01/11/2012 Bond Future | | | 7.29400 | 7.17800 | | 4.39 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 12,437 |
| R157 On 02/02/2012 Bond Future | 8.50 | Call | | 5,474.00000 | 5,180,000 | 4.08 | 0.00 | 0 | 0 |
| R157 On 02/02/2012 Bond Future | 8.50 | Put | | 5.00000 | 8,000 | 4.08 | 0.00 | 0 | 0 |
| R157 On 02/02/2012 Bond Future | 8.55 | Call | | 5,640.00000 | 5,345,000 | 4.08 | 0.00 | 0 | 0 |
| R157 On 02/02/2012 Bond Future | 8.55 | Put | | 5.00000 | 7,000 | 4.08 | 0.00 | 0 | 0 |
| R157 On 02/02/2012 Bond Future | 8.45 | Call | | 5,309.00000 | 5,014,000 | 4.08 | 0.00 | 0 | 0 |
| R157 On 02/02/2012 Bond Future | 8.45 | Put | | 7.00000 | 9,000 | 4.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 02/02/2012 | Bond Future | 6.55 | Call | | 389.00000 | 306,000 | 3.92 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.55 | Put | | 1,668.00000 | 1,882,000 | 3.92 | 0.00 | 0 | 65 |
| R157 | On | 02/02/2012 | Bond Future | 6.00 | Put | | 3,337.00000 | 3,615,000 | 3.82 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.00 | Call | | 64.00000 | 45,000 | 3.82 | 0.00 | 0 | 130 |
| R157 | On | 02/02/2012 | Bond Future | 7.05 | Call | | 1,170.00000 | 996,000 | 4.01 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 7.05 | Put | | 672.00000 | 795,000 | 4.01 | 0.00 | 0 | 130 |
| R157 | On | 02/02/2012 | Bond Future | 6.25 | Put | | 2,521.00000 | 2,776,000 | 3.87 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.25 | Call | | 160.00000 | 118,000 | 3.87 | 0.00 | 0 | 3,960 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Put | | 1,934.00000 | 2,164,000 | 3.90 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Call | | 295.00000 | 228,000 | 3.90 | 0.00 | 0 | 1,320 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Call | | 502.00000 | 403,000 | 3.93 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Put | | 1,423.00000 | 1,621,000 | 3.93 | 0.00 | 0 | 1,320 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 1,506.00000 | 1,306,000 | 4.03 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 482.00000 | 578,000 | 4.03 | 0.00 | 0 | 3,960 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 4,252.00000 | 3,983,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 204.00000 | 240,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 4,391.00000 | 4,119,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 185.00000 | 219,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 4,115.00000 | 3,848,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 224.00000 | 263,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Call | | 3,560.00000 | 3,336,000 | 4.60 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Put | | 800.00000 | 883,000 | 4.60 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Call | | 3,666.00000 | 3,440,000 | 4.60 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Put | | 759.00000 | 840,000 | 4.60 | 0.00 | 0 | 0 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Call | | 3,455.00000 | 3,234,000 | 4.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Put | | 843.00000 | 929,000 | 4.60 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Call | | 1,794.00000 | 1,643,000 | 4.43 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Put | | 2,293.00000 | 2,466,000 | 4.43 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Call | | 1,862.00000 | 1,708,000 | 4.44 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Put | | 2,221.00000 | 2,391,000 | 4.44 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Call | | 1,728.00000 | 1,580,000 | 4.42 | 0.00 | 0 | 0 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Put | | 2,368.00000 | 2,544,000 | 4.42 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 10,885 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 23,322 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.68600 | 8.58400 | | 15.29 | 13,146,527.35 | 113 | 24,353 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.77100 | 8.66600 | | 14.63 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | | | 8.85800 | 8.74900 | | 14.63 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | | | 8.94600 | 8.83200 | | 14.63 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 13 146 527.35 | 113 | 24,353 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,463.00000 | 4,813,000 | 15.75 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,703.00000 | 1,992,000 | 15.75 | 0.00 | 0 | 100 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,765.00000 | 5,097,000 | 15.78 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,565.00000 | 1,836,000 | 15.78 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,167.00000 | 4,535,000 | 15.72 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,850.00000 | 2,156,000 | 15.72 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Put | | 8,787.00000 | 9,570,000 | 14.99 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Call | | 681.00000 | 525,000 | 14.99 | 0.00 | 0 | 6,000 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Put | | 18,965.00000 | 19,892,000 | 14.69 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Call | | 32.00000 | 21,000 | 14.69 | 0.00 | 0 | 6,000 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 6,778.00000 | 7,477,000 | 15.14 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,185.00000 | 945,000 | 15.14 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|----------------------|------------------|---------------|
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Put | | 0.00000 | 0,000 | 15.90 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Call | | 33,609.00000 | 32,670,000 | 15.90 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Call | | 105,383.00000 | 104,445,000 | 15.90 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Put | | 0.00000 | 0,000 | 15.90 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 6,318.00000 | 5,732,000 | 14.90 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 3,342.00000 | 3,704,000 | 14.90 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,583.00000 | 5,983,000 | 14.93 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,171.00000 | 3,519,000 | 14.93 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 6,059.00000 | 5,486,000 | 14.87 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 3,521.00000 | 3,896,000 | 14.87 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,689.00000 | 5,184,000 | 14.77 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 5,680.00000 | 6,140,000 | 14.77 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,913.00000 | 5,396,000 | 14.80 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 5,460.00000 | 5,908,000 | 14.80 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,468.00000 | 4,976,000 | 14.74 | 0.00 | 0 | 0 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 5,906.00000 | 6,379,000 | 14.74 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Call | | 6,388.00000 | 5,883,000 | 14.77 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Put | | 7,108.00000 | 7,593,000 | 14.77 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Call | | 6,603.00000 | 6,088,000 | 14.80 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Put | | 6,883.00000 | 7,358,000 | 14.80 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Call | | 6,176.00000 | 5,682,000 | 14.74 | 0.00 | 0 | 0 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Put | | 7,338.00000 | 7,834,000 | 14.74 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 12,200 |
| Total For R186 | | | | | | | | | | 13 146 527.35 | 113 | 36,553 |
| R189 | On | 02/02/2012 | Bond Future | | | 218.91921 | 218.94136 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Call | | 941.00000 | 919,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Call | | 891.00000 | 869,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | Call | | 991.00000 | 969,000 | | 0.00 | 0 | 0 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R189 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R189 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | | | 242.53826 | 242.54667 | | | 0.00 | 0 | 418 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 418 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Call | | 5,547.00000 | 5,538,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 237.05 | Call | | 5,497.00000 | 5,488,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 237.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Call | | 5,597.00000 | 5,588,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 418 |
| R201 | On | 02/02/2012 | Bond Future | | | 6.52800 | 6.44300 | | 3.21 | 0.00 | 0 | 3,124 |
| R201 | On | 03/05/2012 | Bond Future | | | 6.58800 | 6.49300 | | 3.29 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | | | 6.65000 | 6.54300 | | 3.55 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | | | 6.71700 | 6.59300 | | 3.47 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 3,124 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 4,706.00000 | 4,479,000 | 3.37 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 1.00000 | 1,000 | 3.37 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 4,832.00000 | 4,605,000 | 3.37 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 1.00000 | 1,000 | 3.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 4,579.00000 | 4,352,000 | 3.37 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 1.00000 | 1,000 | 3.37 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 3,162.00000 | 2,954,000 | 3.44 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 132.00000 | 157,000 | 3.44 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 3,267.00000 | 3,058,000 | 3.44 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 118.00000 | 142,000 | 3.44 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 3,057.00000 | 2,852,000 | 3.44 | 0.00 | 0 | 0 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 145.00000 | 173,000 | 3.44 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Call | | 2,609.00000 | 2,431,000 | 3.69 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Put | | 501.00000 | 561,000 | 3.69 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Call | | 2,689.00000 | 2,509,000 | 3.69 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Put | | 472.00000 | 531,000 | 3.69 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Call | | 2,529.00000 | 2,354,000 | 3.69 | 0.00 | 0 | 0 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Put | | 530.00000 | 593,000 | 3.69 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Call | | 1,375.00000 | 1,256,000 | 3.51 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Put | | 1,562.00000 | 1,691,000 | 3.51 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Call | | 1,427.00000 | 1,304,000 | 3.52 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Put | | 1,513.00000 | 1,639,000 | 3.52 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Call | | 1,325.00000 | 1,208,000 | 3.50 | 0.00 | 0 | 0 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Put | | 1,612.00000 | 1,744,000 | 3.50 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 3,124 |
| R202 | On | 02/02/2012 | Bond Future | | | 181.87505 | 181.88109 | | | 0.00 | 0 | 34,606 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 34,606 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Call | | 4,881.00000 | 4,875,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | 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 | 02/02/2012 | Bond Future | 177.05 | Call | | 4,831.00000 | 4,825,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 177.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 176.95 | Call | | 4,931.00000 | 4,925,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2012 | Bond Future | 176.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 34,606 |
| R203 | On | 02/02/2012 | Bond Future | | | 7.69300 | 7.60000 | | 6.92 | 35,327,313.60 | 334 | 1,867 |
| R203 | On | 03/05/2012 | Bond Future | | | 7.79200 | 7.69300 | | 7.81 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | | | 7.89300 | 7.78900 | | 8.13 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | | | 8.00600 | 7.89300 | | 8.16 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 35 327 313.60 | 334 | 1,867 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 5,192.00000 | 4,794,000 | 7.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 92.00000 | 118,000 | 7.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 5,394.00000 | 4,992,000 | 7.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 79.00000 | 102,000 | 7.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 4,992.00000 | 4,597,000 | 7.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 107.00000 | 136,000 | 7.21 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Put | | 3,347.00000 | 3,695,000 | 6.84 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Call | | 319.00000 | 243,000 | 6.84 | 0.00 | 0 | 2,640 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 2,447.00000 | 2,748,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 596.00000 | 473,000 | 6.91 | 0.00 | 0 | 880 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 827.00000 | 672,000 | 6.95 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 1,979.00000 | 2,248,000 | 6.95 | 0.00 | 0 | 880 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 2,280.00000 | 1,989,000 | 7.13 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 694.00000 | 827,000 | 7.13 | 0.00 | 0 | 2,640 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,126.00000 | 4,777,000 | 7.98 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 616.00000 | 700,000 | 7.98 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,290.00000 | 4,937,000 | 7.98 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 572.00000 | 653,000 | 7.98 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,963.00000 | 4,619,000 | 7.98 | 0.00 | 0 | 0 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 660.00000 | 750,000 | 7.98 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,608.00000 | 4,316,000 | 8.42 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,676.00000 | 1,820,000 | 8.42 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,739.00000 | 4,443,000 | 8.42 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,605.00000 | 1,745,000 | 8.42 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,474.00000 | 4,187,000 | 8.41 | 0.00 | 0 | 0 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,745.00000 | 1,894,000 | 8.41 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Call | | 3,012.00000 | 2,792,000 | 8.24 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Put | | 3,587.00000 | 3,818,000 | 8.24 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Call | | 3,111.00000 | 2,886,000 | 8.25 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Put | | 3,484.00000 | 3,711,000 | 8.25 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Call | | 2,915.00000 | 2,699,000 | 8.22 | 0.00 | 0 | 0 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Put | | 3,692.00000 | 3,927,000 | 8.22 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 7,040 |
| Total For R203 | | | | | | | | | | 35 327 313.60 | 334 | 8,907 |
| R204 | On | 02/02/2012 | Bond Future | | | 7.99900 | 7.91700 | | 9.37 | 40,415,700.00 | 400 | 2,908 |
| R204 | On | 03/05/2012 | Bond Future | | | 8.09800 | 8.01200 | | 9.58 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | | | 8.20100 | 8.11000 | | 9.80 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | | | 8.30800 | 8.21100 | | 9.91 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 40 415 700.00 | 400 | 2,908 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,684.00000 | 5,295,000 | 9.74 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 207.00000 | 246,000 | 9.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,903.00000 | 5,511,000 | 9.74 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 182.00000 | 218,000 | 9.74 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,466.00000 | 5,082,000 | 9.74 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 233.00000 | 278,000 | 9.74 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,819.00000 | 4,502,000 | 9.60 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,169.00000 | 1,286,000 | 9.60 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 4,989.00000 | 4,668,000 | 9.60 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,098.00000 | 1,211,000 | 9.60 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,650.00000 | 4,340,000 | 9.60 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,242.00000 | 1,366,000 | 9.60 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,367.00000 | 4,096,000 | 10.07 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 2,484.00000 | 2,656,000 | 10.07 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,510.00000 | 4,235,000 | 10.09 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 2,389.00000 | 2,557,000 | 10.09 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,225.00000 | 3,960,000 | 10.05 | 0.00 | 0 | 0 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 2,581.00000 | 2,759,000 | 10.05 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Call | | 3,464.00000 | 3,244,000 | 9.91 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Put | | 4,464.00000 | 4,700,000 | 9.91 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Call | | 3,577.00000 | 3,353,000 | 9.93 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Put | | 4,339.00000 | 4,571,000 | 9.93 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Call | | 3,353.00000 | 3,138,000 | 9.89 | 0.00 | 0 | 0 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Put | | 4,592.00000 | 4,833,000 | 9.89 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 40 415 700.00 | 400 | 2,908 |
| R206 | On | 02/02/2012 | Bond Future | | | 6.33900 | 6.25000 | | 2.00 | 0.00 | 0 | 300 |

| 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 | | | 6.40300 | 6.30000 | | 2.03 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | | | 6.46900 | 6.34700 | | 2.24 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | | | 6.53500 | 6.38000 | | 2.19 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 300 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 3,130.00000 | 2,968,000 | 2.10 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 2.10 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 3,218.00000 | 3,055,000 | 2.10 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 2.10 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 3,043.00000 | 2,880,000 | 2.10 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 1.00000 | 0,000 | 2.10 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 1,963.00000 | 1,815,000 | 2.12 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 68.00000 | 85,000 | 2.12 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 2,033.00000 | 1,884,000 | 2.12 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 60.00000 | 76,000 | 2.12 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 1,893.00000 | 1,747,000 | 2.12 | 0.00 | 0 | 0 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 76.00000 | 95,000 | 2.12 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Call | | 1,551.00000 | 1,429,000 | 2.34 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Put | | 325.00000 | 370,000 | 2.34 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Call | | 1,600.00000 | 1,477,000 | 2.34 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Put | | 307.00000 | 351,000 | 2.34 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Call | | 1,502.00000 | 1,382,000 | 2.34 | 0.00 | 0 | 0 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Put | | 343.00000 | 390,000 | 2.34 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Call | | 690.00000 | 616,000 | 2.21 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Put | | 1,125.00000 | 1,228,000 | 2.21 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Call | | 717.00000 | 641,000 | 2.22 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Put | | 1,095.00000 | 1,195,000 | 2.22 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Call | | 665.00000 | 593,000 | 2.21 | 0.00 | 0 | 0 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Put | | 1,157.00000 | 1,262,000 | 2.21 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 300 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.23700 | 8.13400 | | 9.16 | 0.00 | 0 | 37,638 |
| R207 | On | 03/05/2012 | Bond Future | | | 8.33600 | 8.22900 | | 10.86 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | | | 8.43800 | 8.32600 | | 11.02 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | | | 8.54000 | 8.42200 | | 11.20 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 37,638 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,916.00000 | 4,412,000 | 9.58 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 235.00000 | 303,000 | 9.58 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,147.00000 | 4,635,000 | 9.58 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 205.00000 | 265,000 | 9.58 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,686.00000 | 4,190,000 | 9.56 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 267.00000 | 344,000 | 9.56 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 4,739.00000 | 5,243,000 | 8.89 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 236.00000 | 167,000 | 8.89 | 0.00 | 0 | 1,920 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Put | | 3,302.00000 | 3,739,000 | 9.02 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Call | | 553.00000 | 417,000 | 9.02 | 0.00 | 0 | 640 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Call | | 889.00000 | 696,000 | 9.10 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Put | | 2,490.00000 | 2,870,000 | 9.10 | 0.00 | 0 | 640 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 2,785.00000 | 2,387,000 | 9.37 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 770.00000 | 945,000 | 9.37 | 0.00 | 0 | 1,920 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,404.00000 | 4,019,000 | 10.99 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,632.00000 | 1,825,000 | 10.99 | 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 | 8.80 | Call | | 4,575.00000 | 4,182,000 | 11.00 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,542.00000 | 1,727,000 | 11.00 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,236.00000 | 3,859,000 | 10.98 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,725.00000 | 1,926,000 | 10.98 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,740.00000 | 4,379,000 | 11.34 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,542.00000 | 2,768,000 | 11.34 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 4,896.00000 | 4,528,000 | 11.36 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,443.00000 | 2,662,000 | 11.36 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,587.00000 | 4,232,000 | 11.32 | 0.00 | 0 | 0 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,645.00000 | 2,877,000 | 11.32 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,767.00000 | 3,475,000 | 11.20 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 4,650.00000 | 4,958,000 | 11.20 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,890.00000 | 3,592,000 | 11.22 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 4,516.00000 | 4,818,000 | 11.22 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,645.00000 | 3,358,000 | 11.18 | 0.00 | 0 | 0 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,787.00000 | 5,100,000 | 11.18 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 5,120 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 42,758 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.27900 | 8.16700 | | 9.42 | 32,819,435.58 | 354 | 17,435 |
| R208 | On | 03/05/2012 | Bond Future | | | 8.36800 | 8.25100 | | 11.44 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | | | 8.45800 | 8.33600 | | 11.67 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | | | 8.55200 | 8.42400 | | 11.69 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 32 819 435.58 | 354 | 17,435 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,045.00000 | 4,457,000 | 9.89 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 226.00000 | 306,000 | 9.89 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,293.00000 | 4,695,000 | 9.89 | 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 | 9.05 | Put | | 195.00000 | 265,000 | 9.89 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,799.00000 | 4,220,000 | 9.87 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 260.00000 | 349,000 | 9.87 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Put | | 4,678.00000 | 5,264,000 | 9.17 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Call | | 254.00000 | 172,000 | 9.17 | 0.00 | 0 | 2,880 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Put | | 3,391.00000 | 3,908,000 | 9.29 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Call | | 540.00000 | 389,000 | 9.29 | 0.00 | 0 | 960 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Call | | 897.00000 | 676,000 | 9.38 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Put | | 2,514.00000 | 2,960,000 | 9.38 | 0.00 | 0 | 960 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 2,969.00000 | 2,496,000 | 9.67 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 712.00000 | 906,000 | 9.67 | 0.00 | 0 | 2,880 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 5,441.00000 | 4,941,000 | 11.84 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 1,195.00000 | 1,375,000 | 11.84 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 5,638.00000 | 5,130,000 | 11.84 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 1,117.00000 | 1,290,000 | 11.84 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 5,242.00000 | 4,752,000 | 11.82 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,271.00000 | 1,462,000 | 11.82 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,949.00000 | 4,523,000 | 12.03 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,627.00000 | 2,893,000 | 12.03 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,117.00000 | 4,683,000 | 12.05 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,520.00000 | 2,778,000 | 12.05 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,783.00000 | 4,365,000 | 12.01 | 0.00 | 0 | 0 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,737.00000 | 3,012,000 | 12.01 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,671.00000 | 3,332,000 | 11.69 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 4,645.00000 | 5,013,000 | 11.69 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,805.00000 | 3,458,000 | 11.71 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 4,497.00000 | 4,858,000 | 11.71 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,541.00000 | 3,209,000 | 11.67 | 0.00 | 0 | 0 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,797.00000 | 5,173,000 | 11.67 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 7,680 |
| Total For R208 | | | | | | | | | | 32 819 435.58 | 354 | 25,115 |
| R209 | On | 02/02/2012 | Bond Future | | | 9.09600 | 8.98400 | | 20.86 | 745,700.10 | 10 | 2,594 |
| R209 | On | 03/05/2012 | Bond Future | | | 9.17100 | 9.05600 | | 19.95 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | | | 9.24600 | 9.12800 | | 19.95 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | | | 9.32200 | 9.20000 | | 19.95 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 745 700.10 | 10 | 2,594 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,750.00000 | 2,307,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,628.00000 | 3,034,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 2,940.00000 | 2,478,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,437.00000 | 2,825,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,566.00000 | 2,143,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,827.00000 | 3,254,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 3,715.00000 | 3,279,000 | 19.95 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 4,140.00000 | 4,565,000 | 19.95 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 3,897.00000 | 3,448,000 | 19.98 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,942.00000 | 4,354,000 | 19.98 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,535.00000 | 3,113,000 | 19.91 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 4,343.00000 | 4,782,000 | 19.91 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,395.00000 | 4,907,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,494.00000 | 4,878,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 5,577.00000 | 5,080,000 | 20.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,312.00000 | 4,687,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,215.00000 | 4,738,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,681.00000 | 5,076,000 | 20.00 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 4,948.00000 | 4,509,000 | 19.95 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,444.00000 | 6,894,000 | 19.95 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,117.00000 | 4,669,000 | 19.98 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 6,235.00000 | 6,676,000 | 19.98 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 4,778.00000 | 4,349,000 | 19.91 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,656.00000 | 7,116,000 | 19.91 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 745 700.10 | 10 | 2,594 |
| R210 | On | 02/02/2012 | Bond Future | | | 136.99703 | 137.00151 | | | 0.00 | 0 | 750 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 750 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Call | | 6,002.00000 | 5,997,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 131.05 | Call | | 5,952.00000 | 5,947,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 131.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Call | | 6,052.00000 | 6,047,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 750 |
| R211 | On | 02/02/2012 | Bond Future | | | 114.57636 | 114.58395 | | | 0.00 | 0 | 480 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 480 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Call | | 4,084.00000 | 4,076,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | Call | | 4,034.00000 | 4,026,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Call | | 4,134.00000 | 4,126,000 | | 0.00 | 0 | 0 |
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 480 |
| R212 | On | 02/02/2012 | Bond Future | | | 111.71459 | 111.81838 | | | 0.00 | 0 | 2,677 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,677 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Call | | 3,318.00000 | 3,215,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Call | | 3,268.00000 | 3,165,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Call | | 3,368.00000 | 3,265,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 2,677 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.04900 | 8.94200 | | 18.66 | 0.00 | 0 | 487 |
| R213 | On | 03/05/2012 | Bond Future | | | 9.12800 | 9.01800 | | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | | | 9.20700 | 9.09400 | | 17.83 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | | | 9.29000 | 9.17300 | | 18.21 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 487 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,138.00000 | 2,685,000 | 19.11 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,685.00000 | 3,065,000 | 19.11 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,353.00000 | 2,882,000 | 19.20 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,512.00000 | 2,874,000 | 19.20 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,930.00000 | 2,495,000 | 19.02 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,867.00000 | 3,266,000 | 19.02 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 5,132.00000 | 4,633,000 | 19.05 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 3,366.00000 | 3,712,000 | 19.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 5,355.00000 | 4,844,000 | 19.14 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 3,216.00000 | 3,549,000 | 19.14 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 4,913.00000 | 4,425,000 | 18.97 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 3,523.00000 | 3,879,000 | 18.97 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,701.00000 | 5,218,000 | 18.23 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,524.00000 | 4,896,000 | 18.23 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 5,914.00000 | 5,421,000 | 18.31 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,366.00000 | 4,727,000 | 18.31 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,492.00000 | 5,019,000 | 18.15 | 0.00 | 0 | 0 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,690.00000 | 5,072,000 | 18.15 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,217.00000 | 4,783,000 | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,533.00000 | 6,971,000 | 18.21 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,410.00000 | 4,967,000 | 18.29 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 6,342.00000 | 6,771,000 | 18.29 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,021.00000 | 4,597,000 | 18.11 | 0.00 | 0 | 0 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,723.00000 | 7,171,000 | 18.11 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 487 |
| Total for Bond | | | | | | | | | | 122 454 676.63 | 1,211 | 184,999 |
| GOVI | On | 02/02/2012 | GOVI | | | 372.03700 | 373.99600 | | | 0.00 | 0 | 156 |
| GOVI | On | 03/05/2012 | GOVI | | | 377.51400 | 379.50500 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 156 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Call | | 49,960.00000 | 30,370,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | Call | | 49,860.00000 | 30,270,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | 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 |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Call | | 50,060.00000 | 30,470,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Put | | 24,950.00000 | 44,860,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Put | | 25,050.00000 | 44,960,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Put | | 24,850.00000 | 44,760,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 156 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 156 |
| AL7T | On | 02/02/2012 | Index Future | | | 405.73000 | 408.07900 | | | 0.00 | 0 | 16 |
| AL7T | On | 03/05/2012 | Index Future | | | 411.70300 | 414.09000 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 16 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 16 |
| ALBI | On | 02/02/2012 | Index Future | | | 370.62200 | 372.70100 | | | 0.00 | 0 | 1,042 |
| ALBI | On | 03/05/2012 | Index Future | | | 376.07800 | 378.19200 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,042 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,042 |
| IGOV | On | 02/02/2012 | Index Future | | | 163.95700 | 163.98300 | | | 0.00 | 0 | 505 |
| IGOV | On | 03/05/2012 | Index Future | | | 166.37100 | 166.39800 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 505 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 505 |
| ILBI | On | 02/02/2012 | Index Future | | | 446.69900 | 446.69900 | | | 0.00 | 0 | 88 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 88 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 88 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,651 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 5.58000 | 5.58000 | | | 0.00 | 0 | 5,541 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| JIBAR On 18/01/2012 Jibar Future | | | 5.55000 | 5.52000 | | | 0.00 | 0 | 101 |
| JIBAR On 15/02/2012 Jibar Future | | | 5.53000 | 5.49000 | | | 0.00 | 0 | 0 |
| JIBAR On 20/03/2012 Jibar Future | | | 5.54000 | 5.47000 | | | 0.00 | 0 | 2,340 |
| JIBAR On 18/04/2012 Jibar Future | | | 5.55000 | 5.46000 | | | 0.00 | 0 | 0 |
| JIBAR On 16/05/2012 Jibar Future | | | 5.56000 | 5.47000 | | | 0.00 | 0 | 0 |
| JIBAR On 20/06/2012 Jibar Future | | | 5.59000 | 5.48000 | | | 0.00 | 0 | 2,890 |
| JIBAR On 19/09/2012 Jibar Future | | | 5.75000 | 5.62000 | | | 0.00 | 0 | 44,760 |
| JIBAR On 19/12/2012 Jibar Future | | | 5.99000 | 5.83000 | | | 0.00 | 0 | 990 |
| JIBAR On 20/03/2013 Jibar Future | | | 6.28000 | 6.07000 | | | 0.00 | 0 | 790 |
| JIBAR On 19/06/2013 Jibar Future | | | 6.55000 | 6.30000 | | | 0.00 | 0 | 1,250 |
| JIBAR On 18/09/2013 Jibar Future | | | 6.80000 | 6.52000 | | | 0.00 | 2,000 | 2,100 |
| Total Jibar Future | | | | | | | 0.00 | 2,000 | 60,762 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 2,000 | 60,762 |
| Total for Jibar | | | | | | | 0.00 | 2,000 | 60,762 |
| Total for Derivatives : | | | | | | | 122,454,676.63 | 3,211 | 579,733 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| Total 1BG4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4D | | | | | | | 0.00 | 0 | 0 |
| 1BG4E On 21/03/2012 Spot Bond | | | 8.80000 | 8.80000 | | | 0.00 | 0 | 0 |
| Total 1BG4E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4E | | | | | | | 0.00 | 0 | 0 |
| 1BG4F On 21/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total 1BG4F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For 1BG4F | | | | | | | 0.00 | 0 | 0 |
| AA02 On 28/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | 0.00 | 0 | 0 |
| AA03 On 11/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | 700,000,000,000.00 | 7,000,000 | 54,500,000 | |
| Total AA03 SPOT | | | | | | 700 000 000 000.00 | 7,000,000 | 54,500,000 | |
| Total For AA03 | | | | | | 700 000 000 000.00 | 7,000,000 | 54,500,000 | |
| AA384 On 09/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA384U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA384U | | | | | | | 0.00 | 0 | 0 |
| AA385 On 21/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA385U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA385U | | | | | | | 0.00 | 0 | 0 |
| AA386 On 22/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA386U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AA386U | | | | | | | 0.00 | 0 | 0 |
| AB05 On 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 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 | | 1,002,800,000,000.00 | 10,028,000 | 6,000,000 | |
| Total AB06 SPOT | | | | | | 1 002 800 000 000.00 | 10,028,000 | 6,000,000 | |
| Total For AB06 | | | | | | 1 002 800 000 000.00 | 10,028,000 | 6,000,000 | |
| AB07 On 07/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | 2,000,000 | 7,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total AB07 SPOT | | | | | | | 200 000 000 000.00 | 2,000,000 | 7,500,000 |
| Total For AB07 | | | | | | | 200 000 000 000.00 | 2,000,000 | 7,500,000 |
| AB08 On 03/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | 0.00 | 0 | 0 |
| AB308 On 15/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB308U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB308U | | | | | | | 0.00 | 0 | 0 |
| AB309 On 03/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB309U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AB309U | | | | | | | 0.00 | 0 | 0 |
| ABCL1 On 22/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCL1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCL1 | | | | | | | 0.00 | 0 | 0 |
| ABCPI On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 60,000,000,000.00 | 600,000 | 300,000 |
| Total ABCPI1 SPOT | | | | | | | 60 000 000 000.00 | 600,000 | 300,000 |
| Total For ABCPI1 | | | | | | | 60 000 000 000.00 | 600,000 | 300,000 |
| ABCPI On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCPI2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI2 | | | | | | | 0.00 | 0 | 0 |
| ABCPI On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 25/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN04 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|------------------|
| Total ABFN05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN05 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN06 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | 0.00 | 0 | 0 |
| ABFNC On 17/03/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | 0.00 | 0 | 0 |
| ABL10 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000 |
| Total ABL10A SPOT | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For ABL10A | | | | | | | 0.00 | 0 | 3,000,000 |
| ABL10 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | 100,000,000,000.00 | | 1,000,000 | 0 |
| Total ABL10B SPOT | | | | | | 100 000 000 000.00 | | 1,000,000 | 0 |
| Total For ABL10B | | | | | | 100 000 000 000.00 | | 1,000,000 | 0 |
| ABL11 On 29/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABL11A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABL11A | | | | | | | 0.00 | 0 | 0 |
| ABL11 On 29/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | 140,000,000,000.00 | | 1,400,000 | 0 |
| Total ABL11B SPOT | | | | | | 140 000 000 000.00 | | 1,400,000 | 0 |
| Total For ABL11B | | | | | | 140 000 000 000.00 | | 1,400,000 | 0 |
| ABL12 On 08/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,800,000 |
| Total ABL12B SPOT | | | | | | | 0.00 | 0 | 3,800,000 |
| Total For ABL12B | | | | | | | 0.00 | 0 | 3,800,000 |
| ABL13 On 11/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | 160,000,000,000.00 | | 1,600,000 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total ABL13 SPOT | | | | | | | 160 000 000 000.00 | 1,600,000 | 0 |
| Total For ABL13 | | | | | | | 160 000 000 000.00 | 1,600,000 | 0 |
| ABL6 On 18/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 76,000,000,000.00 | 760,000 | 190,000 |
| Total ABL6 SPOT | | | | | | | 76 000 000 000.00 | 760,000 | 190,000 |
| Total For ABL6 | | | | | | | 76 000 000 000.00 | 760,000 | 190,000 |
| ABL7 On 18/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 684,600,000,000.00 | 6,846,000 | 2,282,000 |
| Total ABL7 SPOT | | | | | | | 684 600 000 000.00 | 6,846,000 | 2,282,000 |
| Total For ABL7 | | | | | | | 684 600 000 000.00 | 6,846,000 | 2,282,000 |
| ABL8A On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 900,000 |
| Total ABL8A SPOT | | | | | | | 0.00 | 0 | 900,000 |
| Total For ABL8A | | | | | | | 0.00 | 0 | 900,000 |
| ABL8B On 19/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total ABL8B SPOT | | | | | | | 200 000 000 000.00 | 2,000,000 | 0 |
| Total For ABL8B | | | | | | | 200 000 000 000.00 | 2,000,000 | 0 |
| ABL9 On 19/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 0 |
| Total ABL9 SPOT | | | | | | | 200 000 000 000.00 | 2,000,000 | 0 |
| Total For ABL9 | | | | | | | 200 000 000 000.00 | 2,000,000 | 0 |
| ABLCC On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLC04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLC04 | | | | | | | 0.00 | 0 | 0 |
| ABLCC On 07/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLC05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLC05 | | | | | | | 0.00 | 0 | 0 |
| ABLI0 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLI01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI01 | | | | | | | 0.00 | 0 | 0 |
| ABLI0 On 08/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 760,000,000,000.00 | 7,600,000 | 2,900,000 |
| Total ABLI02 SPOT | | | | | | | 760 000 000 000.00 | 7,600,000 | 2,900,000 |
| Total For ABLI02 | | | | | | | 760 000 000 000.00 | 7,600,000 | 2,900,000 |
| ABLI0 On 15/03/2015 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 ABLI03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI03 | | | | | | | 0.00 | 0 | 0 |
| ABLI04 On 11/10/2016 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total ABLI04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI04 | | | | | | | 0.00 | 0 | 0 |
| ABLS1 On 08/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS1 | | | | | | | 0.00 | 0 | 0 |
| ABLS2 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2A | | | | | | | 0.00 | 0 | 0 |
| ABLS2 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABLS2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2B | | | | | | | 0.00 | 0 | 0 |
| ABLS3 On 31/03/2018 Spot Bond | | | 9.58000 | 9.58000 | | | 0.00 | 0 | 500,000 |
| Total ABLS3 SPOT | | | | | | | 0.00 | 0 | 500,000 |
| Total For ABLS3 | | | | | | | 0.00 | 0 | 500,000 |
| ABN03 On 24/11/2012 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 |
| Total For ABN04 | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | 0.00 | 0 | 0 |
| ABN06 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN06 | | | | | | | 0.00 | 0 | 0 |
| ABN07 On 13/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| Total ABN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN07 | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | 0.00 | 0 | 0 |
| ABN10 On 04/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN10 | | | | | | | 0.00 | 0 | 0 |
| ABN13 On 04/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | 2,000,000 | 500,000 | |
| Total ABN13 SPOT | | | | | | 200 000 000 000.00 | 2,000,000 | 500,000 | |
| Total For ABN13 | | | | | | 200 000 000 000.00 | 2,000,000 | 500,000 | |
| ABN14 On 10/10/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | 0.00 | 0 | 0 |
| ABN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 2,697,320,000,000.00 | 26,973,200 | 14,486,600 | |
| Total ABN17 SPOT | | | | | | 2 697 320 000 000.00 | 26,973,200 | 14,486,600 | |
| Total For ABN17 | | | | | | 2 697 320 000 000.00 | 26,973,200 | 14,486,600 | |
| ABN23 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN23 | | | | | | | 0.00 | 0 | 0 |
| ABN32 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN32 | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | 0.00 | 0 | 0 |
| ABN35 On 04/03/2013 Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| Total ABN35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN35 | | | | | | | 0.00 | 0 | 0 |
| ABN3€ On 06/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN36 | | | | | | | 0.00 | 0 | 0 |
| ABN37 On 07/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN37 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN37 | | | | | | | 0.00 | 0 | 0 |
| ABN3€ On 17/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN38 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN38 | | | | | | | 0.00 | 0 | 0 |
| ABN3€ On 21/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | 0.00 | 0 | 0 |
| ABN4€ On 29/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN40 | | | | | | | 0.00 | 0 | 0 |
| ABN41 On 01/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN41 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN41 | | | | | | | 0.00 | 0 | 0 |
| ABN42 On 16/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABN42 | | | | | | | 0.00 | 0 | 0 |
| ABS1€ On 17/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 402,600,000,000.00 | 4,026,000 | 10,011,000 |
| Total ABS10 SPOT | | | | | | | 402 600 000 000.00 | 4,026,000 | 10,011,000 |
| Total For ABS10 | | | | | | | 402 600 000 000.00 | 4,026,000 | 10,011,000 |
| ABS5 On 01/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 1,500,000,000.00 | 15,000 | 7,506,000 |
| Total ABS5 SPOT | | | | | | | 1 500 000 000.00 | 15,000 | 7,506,000 |
| Total For ABS5 | | | | | | | 1 500 000 000.00 | 15,000 | 7,506,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|----------------|
| Total ABS6 SPOT | | | | | | | 0.00 | 0 | 200,000 |
| Total For ABS6 | | | | | | | 0.00 | 0 | 200,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABS7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7 | | | | | | | 0.00 | 0 | 0 |
| ABS9 On 17/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 | | 400,000,000,000.00 | 4,000,000 | 1,500,000 | |
| Total ABS11 SPOT | | | | | | 400 000 000 000.00 | 4,000,000 | 1,500,000 | |
| Total For ABS11 | | | | | | 400 000 000 000.00 | 4,000,000 | 1,500,000 | |
| ABS12 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | 120,000,000,000.00 | 1,200,000 | 600,000 | |
| Total ABS12 SPOT | | | | | | 120 000 000 000.00 | 1,200,000 | 600,000 | |
| Total For ABS12 | | | | | | 120 000 000 000.00 | 1,200,000 | 600,000 | |
| ABS13 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ABS13 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For ABS13 | | | | | | 0.00 | 0 | 0 | |
| ABS14 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ABS14 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For ABS14 | | | | | | 0.00 | 0 | 0 | |
| ACL00 On 31/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ACL001 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For ACL001 | | | | | | 0.00 | 0 | 0 | |
| ACL01 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ACL017 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For ACL017 | | | | | | 0.00 | 0 | 0 | |
| ACL01 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ACL019 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For ACL019 | | | | | | 0.00 | 0 | 0 | |
| ACL02 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL020 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL020 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL024 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL025 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 08/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL026 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL027 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL027 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 15/09/2015 Spot Bond | | | 13.50000 | 13.50000 | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | 0.00 | 0 | 0 |
| ACL02 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL029 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL029 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL036 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL036 | | | | | | | 0.00 | 0 | 0 |
| ACL03 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL039 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL039 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL041 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL041 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL042 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL042 | | | | | | | 0.00 | 0 | 0 |
| ACL04 On 22/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | 0.00 | 0 | 0 |
| ACL05 On 29/01/2012 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 |

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

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

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL104 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL105 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL105 | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 30/11/2012 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 30/11/2012 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 30/11/2012 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL114 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL114 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 31/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL115 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL115 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 31/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL116 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL116 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 15/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL117 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL117 | | | | | | | 0.00 | 0 | 0 |
| ACL11 On 26/01/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| ACL12 On 27/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL123 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 09/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL124 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL124 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL125 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 18/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL130 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 18/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL131 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 27/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL132 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 26/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL133 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ACL134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL134 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL135 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL135 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 02/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | 0.00 | 0 | 0 |
| ACL13 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL140 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL140 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 30/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL142 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL143 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ACL143 | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|-------------------|
| Total ACL144 SPOT | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For ACL144 | | | | | | | 0.00 | 0 | 2,000,000 |
| ADB01 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADB01S SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ADB01S | | | | | | | 0.00 | 0 | 0 |
| ADB02 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADB02S SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ADB02S | | | | | | | 0.00 | 0 | 0 |
| ADB03 On 09/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADB03S SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ADB03S | | | | | | | 0.00 | 0 | 0 |
| AER01 On 18/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 100.00000 | 100.00000 | | 202,200,000,000.00 | | 2,022,000 | 3,009,000 |
| Total AIR01 SPOT | | | | | | 202 200 000 000.00 | | 2,022,000 | 3,009,000 |
| Total For AIR01 | | | | | | 202 200 000 000.00 | | 2,022,000 | 3,009,000 |
| AIR011 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 |
| AIR021 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 | | 600,700,000,000.00 | | 6,007,000 | 15,503,000 |
| Total AIR03 SPOT | | | | | | 600 700 000 000.00 | | 6,007,000 | 15,503,000 |
| Total For AIR03 | | | | | | 600 700 000 000.00 | | 6,007,000 | 15,503,000 |
| AIR031 On 26/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|------------------|-------------------|
| Total AIR03U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03U | | | | | | | 0.00 | 0 | 0 |
| AIR04I On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | 0.00 | 0 | 0 |
| AIRL0 On 30/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,200,000 |
| Total AIRL01 SPOT | | | | | | | 0.00 | 0 | 6,200,000 |
| Total For AIRL01 | | | | | | | 0.00 | 0 | 6,200,000 |
| AIRL0 On 18/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | 2,000,000 | | 1,000,000 |
| Total AIRL02 SPOT | | | | | | 200 000 000 000.00 | 2,000,000 | | 1,000,000 |
| Total For AIRL02 | | | | | | 200 000 000 000.00 | 2,000,000 | | 1,000,000 |
| BAW1 On 01/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | 0.00 | 0 | 0 |
| BAW1 On 01/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | 0.00 | 0 | 0 |
| BAW2 On 02/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | 2,250,000,000,000.00 | 22,500,000 | | 22,500,000 |
| Total BAW2 SPOT | | | | | | 2 250 000 000 000.00 | 22,500,000 | | 22,500,000 |
| Total For BAW2 | | | | | | 2 250 000 000 000.00 | 22,500,000 | | 22,500,000 |
| 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 | | 140,000,000,000.00 | 1,400,000 | | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|---------------|
| Total BAW6 SPOT | | | | | | | 140 000 000 000.00 | 1,400,000 | 0 |
| Total For BAW6 | | | | | | | 140 000 000 000.00 | 1,400,000 | 0 |
| BAW7 On 02/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW7 | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | 0.00 | 0 | 0 |
| BAW9 On 03/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAW9 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA02 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA03 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA04 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA05 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total BAYA07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA07 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA11 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA12 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA14 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA15 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2016 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total BAYA17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | 0.00 | 0 | 0 |
| BAYA2 On 30/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA20 | | | | | | | 0.00 | 0 | 0 |
| BAYBC On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB01 | | | | | | | 0.00 | 0 | 0 |
| BAYBC On 31/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB02 | | | | | | | 0.00 | 0 | 0 |
| BAYBC On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | 0.00 | 0 | 0 |
| BAYC1 On 31/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total BAYD3U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | 0.00 | 0 | 0 |
| BAYD ⁴ 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 ⁵ 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 ⁶ On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | 0.00 | 0 | 0 |
| BCP1 On 30/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP1 | | | | | | | 0.00 | 0 | 0 |
| BCP2 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP2 | | | | | | | 0.00 | 0 | 0 |
| BCP5 ² On 23/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP52U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP52U | | | | | | | 0.00 | 0 | 0 |
| BCP5 ³ On 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BCP53U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BCP53U | | | | | | | 0.00 | 0 | 0 |
| BD020 On 31/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | 0.00 | 0 | 0 |
| BD020 On 28/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | 0.00 | 0 | 0 |
| BD020 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total BD0206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | 0.00 | 0 | 0 |
| BD030 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | 0.00 | 0 | 0 |
| BD310 On 08/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD310A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD310A | | | | | | | 0.00 | 0 | 0 |
| BD310 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD310B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD310B | | | | | | | 0.00 | 0 | 0 |
| BD310 On 18/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD310C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD310C | | | | | | | 0.00 | 0 | 0 |
| BD311 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311A | | | | | | | 0.00 | 0 | 0 |
| BD311 On 04/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311B | | | | | | | 0.00 | 0 | 0 |
| BD311 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311C | | | | | | | 0.00 | 0 | 0 |
| BD311 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311D | | | | | | | 0.00 | 0 | 0 |
| BD311 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | 0.00 | 0 | 0 |
| BD311 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total BD311F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BD311F | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 53,000,000 |
| Total BEER01 SPOT | | | | | | | 0.00 | 0 | 53,000,000 |
| Total For BEER01 | | | | | | | 0.00 | 0 | 53,000,000 |
| BG22A On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | 0.00 | 0 | 0 |
| BG22E On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | 0.00 | 0 | 0 |
| BG22E On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | 0.00 | 0 | 0 |
| BG22Y On 21/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| Total BG32A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | 0.00 | 0 | 0 |
| BG32E On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | 0.00 | 0 | 0 |
| BG32E On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | 0.00 | 0 | 0 |
| BG32Y On 30/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | 0.00 | 0 | 0 |
| BID01 On 06/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 2,500,000,000.00 | 25,000 | 4,010,000 |
| Total BID01 SPOT | | | | | | | 2 500 000 000.00 | 25,000 | 4,010,000 |
| Total For BID01 | | | | | | | 2 500 000 000.00 | 25,000 | 4,010,000 |
| BID02 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BID02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BID02 | | | | | | | 0.00 | 0 | 0 |
| BID03 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BID03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BID03 | | | | | | | 0.00 | 0 | 0 |
| BIDC1 On 26/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total B IDC14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC14 | | | | | | | 0.00 | 0 | 0 |
| B IDC1 On 23/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total B IDC15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC15 | | | | | | | 0.00 | 0 | 0 |
| B IDC1 On 17/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total B IDC16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC16 | | | | | | | 0.00 | 0 | 0 |
| B IDC1 On 03/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total B IDC17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For B IDC17 | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A5 | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1B | | | | | | | 0.00 | 0 | 0 |
| BLG1C On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1C | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1D | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|---------------|
| Total BLG1E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1E | | | | | | | 0.00 | 0 | 0 |
| BLG1F On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | 0.00 | 0 | 0 |
| BMW0F On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BMW0F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BMW0F | | | | | | | 0.00 | 0 | 0 |
| BMW0G On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BMW0G SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BMW0G | | | | | | | 0.00 | 0 | 0 |
| BSR04 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BSR04 | | | | | | | 0.00 | 0 | 0 |
| BSR05 On 01/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BSR05 | | | | | | | 0.00 | 0 | 0 |
| BSR06 On 23/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BSR06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BSR06 | | | | | | | 0.00 | 0 | 0 |
| BUS01 On 30/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | 0.00 | 0 | 0 |
| CBL03 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL03 | | | | | | | 0.00 | 0 | 0 |
| CBL04 On 18/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000,000.00 | 1,000,000 | 0 |
| Total CBL04 SPOT | | | | | | | 100 000 000 000.00 | 1,000,000 | 0 |
| Total For CBL04 | | | | | | | 100 000 000 000.00 | 1,000,000 | 0 |
| CBL05 On 02/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000,000.00 | 1,000,000 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| Total CBL05 SPOT | | | | | | | 100 000 000 000.00 | 1,000,000 | 0 |
| Total For CBL05 | | | | | | | 100 000 000 000.00 | 1,000,000 | 0 |
| CBL06 On 02/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 1,500,000,000.00 | 15,000 | 4,506,000 |
| Total CBL06 SPOT | | | | | | | 1 500 000 000.00 | 15,000 | 4,506,000 |
| Total For CBL06 | | | | | | | 1 500 000 000.00 | 15,000 | 4,506,000 |
| CBL08 On 02/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | 0.00 | 0 | 0 |
| CBL10 On 06/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL10 | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 1,000,000,000.00 | 10,000 | 8,504,000 |
| Total CBL11 SPOT | | | | | | | 1 000 000 000.00 | 10,000 | 8,504,000 |
| Total For CBL11 | | | | | | | 1 000 000 000.00 | 10,000 | 8,504,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 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 | | | 13,200,000,000,000.00 | 132,000,000 | 33,000,000 |
| Total CCT03 SPOT | | | | | | | 13 200 000 000 000.00 | 132,000,000 | 33,000,000 |
| Total For CCT03 | | | | | | | 13 200 000 000 000.00 | 132,000,000 | 33,000,000 |
| CGR6 On 18/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| Total CGR6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR6 | | | | | | | 0.00 | 0 | 0 |
| CGR7 On 22/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR7 | | | | | | | 0.00 | 0 | 0 |
| CGR8 On 22/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR8 | | | | | | | 0.00 | 0 | 0 |
| CGR9 On 15/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CGR9 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN100 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN100 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN101 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN101 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN103 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN103 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN104 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN104 | | | | | | | 0.00 | 0 | 0 |
| CLN10 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN108 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN108 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN111 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN111 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN114 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN114 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN115 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN115 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN116 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN116 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN117 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN117 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN118 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN118 | | | | | | | 0.00 | 0 | 0 |
| CLN11 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN119 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN119 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN120 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN120 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN121 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN121 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 23/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN125 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN126 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 01/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN127 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN128 | | | | | | | 0.00 | 0 | 0 |
| CLN12 On 16/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN129 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN130 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN132 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN133 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN133 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN136 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN136 | | | | | | | 0.00 | 0 | 0 |
| CLN13 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN138 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN138 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN140 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN140 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN141 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN141 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN143 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN143 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN145 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN145 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 19/04/2013 Spot Bond | | | 13.64000 | 13.64000 | | | 0.00 | 0 | 0 |
| Total CLN147 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN147 | | | | | | | 0.00 | 0 | 0 |
| CLN14 On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN149 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN149 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN154 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN154 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN155 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN155 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN156 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN156 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN157 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN157 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN158 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN158 | | | | | | | 0.00 | 0 | 0 |
| CLN15 On 14/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN159 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN159 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN164 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN164 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN165 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN165 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN168 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN168 | | | | | | | 0.00 | 0 | 0 |
| CLN16 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN169 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN169 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN170 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN172 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN172 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN173 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN173 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN174 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN174 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN175 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN175 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN176 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN176 | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN179 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 26/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN180 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN180 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 26/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN181 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN181 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 02/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN182 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN182 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN183 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN183 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN185 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN185 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 06/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN187 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN187 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 20/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN188 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN188 | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN189 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN189 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN190 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN190 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 23/08/2016 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 24/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 31/08/2016 Spot Bond | | | 8.25000 | 8.25000 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN195 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN195 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN196 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN196 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN197 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN197 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2016 Spot Bond | | | 2.40000 | 2.40000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN199 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN201 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN201 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN202 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN203 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 24/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN205 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN206 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 21/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN207 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 30/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN208 | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN209 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN210 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN210 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN211 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN212 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 12/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN213 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 12/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN214 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN214 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 17/10/2016 Spot Bond | | | 8.52000 | 8.52000 | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 11/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN216 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN216 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 11/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN217 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN217 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN218 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN218 | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 11/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN22 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|----------------|
| Total CLN47 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN47 | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN49 | | | | | | | 0.00 | 0 | 0 |
| CLN50 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN50 | | | | | | | 0.00 | 0 | 0 |
| CLN51 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 120,000,000,000.00 | 0.00 | 1,200,000 | 300,000 |
| Total CLN51 SPOT | | | | | | 120 000 000 000.00 | 0.00 | 1,200,000 | 300,000 |
| Total For CLN51 | | | | | | 120 000 000 000.00 | 0.00 | 1,200,000 | 300,000 |
| CLN52 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN52 | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN54 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN54 | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | 0.00 | 0 | 0 |
| CLN56 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN56 | | | | | | | 0.00 | 0 | 0 |
| CLN57 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN57 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN57 | | | | | | | 0.00 | 0 | 0 |
| CLN58 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN58 | | | | | | | 0.00 | 0 | 0 |
| CLN59 On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN59 | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | 0.00 | 0 | 0 |
| CLN70 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN70 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN70 | | | | | | | 0.00 | 0 | 0 |
| CLN77 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN77 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN77 | | | | | | | 0.00 | 0 | 0 |
| CLN78 On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN78 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN78 | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | 0.00 | 0 | 0 |
| CLN83 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN83 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN83 | | | | | | | 0.00 | 0 | 0 |
| CLN85 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN85 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN85 | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | 0.00 | 0 | 0 |
| CLN90 On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total CLNF02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 10/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 10/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | 0.00 | 0 | 0 |
| CLNFC On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | 0.00 | 0 | 0 |
| COJ02 On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | 0.00 | 0 | 0 |
| COJ03 On 26/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ03 | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 121,400,000,000.00 | 1,214,000 | 3,004,000 |
| Total COJ04 SPOT | | | | | | | 121 400 000 000.00 | 1,214,000 | 3,004,000 |
| Total For COJ04 | | | | | | | 121 400 000 000.00 | 1,214,000 | 3,004,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 296,600,000,000.00 | 2,966,000 | 1,390,000 |
| Total COJ05 SPOT | | | | | | | 296 600 000 000.00 | 2,966,000 | 1,390,000 |
| Total For COJ05 | | | | | | | 296 600 000 000.00 | 2,966,000 | 1,390,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total COJ07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | 0.00 | 0 | 0 |
| COJ10 On 18/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ10C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ10C | | | | | | | 0.00 | 0 | 0 |
| COJ11 On 29/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total COJ11C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ11C | | | | | | | 0.00 | 0 | 0 |
| COJ12 On 17/02/2012 Spot Bond | | | 5.86800 | 5.86800 | | | 0.00 | 0 | 0 |
| Total COJ12C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ12C | | | | | | | 0.00 | 0 | 0 |
| COJ13 On 18/04/2012 Spot Bond | | | 6.05000 | 6.05000 | | | 0.00 | 0 | 0 |
| Total COJ13C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For COJ13C | | | | | | | 0.00 | 0 | 0 |
| DENG On 05/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG20 | | | | | | | 0.00 | 0 | 0 |
| DENG On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG21 | | | | | | | 0.00 | 0 | 0 |
| DENG On 01/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DENG22 | | | | | | | 0.00 | 0 | 0 |
| DRD02 On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DRD02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DRD02 | | | | | | | 0.00 | 0 | 0 |
| DV13 On 25/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DV13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For DV13 | | | | | | | 0.00 | 0 | 0 |
| DV21 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 1,800,000,000,000.00 | 18,000,000 | 19,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| Total DV21 SPOT | | | | | | | 1 800 000 000 000.00 | 18,000,000 | 19,000,000 |
| Total For DV21 | | | | | | | 1 800 000 000 000.00 | 18,000,000 | 19,000,000 |
| DV22 On 07/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 52,205,600,000,000.00 | 522,056,000 | 73,723,000 |
| Total DV22 SPOT | | | | | | | 52 205 600 000 000.00 | 522,056,000 | 73,723,000 |
| Total For DV22 | | | | | | | 52 205 600 000 000.00 | 522,056,000 | 73,723,000 |
| DV23 On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 45,602,773,900,000.00 | 456,027,739 | 153,807,478 |
| Total DV23 SPOT | | | | | | | 45 602 773 900 000.00 | 456,027,739 | 153,807,478 |
| Total For DV23 | | | | | | | 45 602 773 900 000.00 | 456,027,739 | 153,807,478 |
| DVF12 On 13/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 540,000,000,000.00 | 5,400,000 | 500,000 |
| Total DVF12 SPOT | | | | | | | 540 000 000 000.00 | 5,400,000 | 500,000 |
| Total For DVF12 | | | | | | | 540 000 000 000.00 | 5,400,000 | 500,000 |
| E170 On 01/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 1,012,200,000,000.00 | 10,122,000 | 16,961,000 |
| Total E170 SPOT | | | | | | | 1 012 200 000 000.00 | 10,122,000 | 16,961,000 |
| Total For E170 | | | | | | | 1 012 200 000 000.00 | 10,122,000 | 16,961,000 |
| EDC01 On 04/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EDC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EDC01 | | | | | | | 0.00 | 0 | 0 |
| EGL01 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EGL01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EGL01 | | | | | | | 0.00 | 0 | 0 |
| EGL02 On 30/11/2012 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 | 2,000,000 |
| Total EL15 SPOT | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For EL15 | | | | | | | 0.00 | 0 | 2,000,000 |
| EMM0 On 28/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | 0.00 | 0 | 0 |
| EMM0 On 11/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total EMM02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | 0.00 | 0 | 0 |
| EPF00 On 19/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EPF001 | | | | | | | 0.00 | 0 | 0 |
| EQ141 On 09/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ141L SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ141L | | | | | | | 0.00 | 0 | 0 |
| EQ142 On 09/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ142L SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ142L | | | | | | | 0.00 | 0 | 0 |
| EQ149 On 13/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ149U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ149U | | | | | | | 0.00 | 0 | 0 |
| EQ155 On 08/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ155U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ155U | | | | | | | 0.00 | 0 | 0 |
| EQ156 On 07/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ156U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ156U | | | | | | | 0.00 | 0 | 0 |
| EQ157 On 08/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ157U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ157U | | | | | | | 0.00 | 0 | 0 |
| EQ158 On 16/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ158U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ158U | | | | | | | 0.00 | 0 | 0 |
| EQ159 On 30/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ159U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ159U | | | | | | | 0.00 | 0 | 0 |
| EQ160 On 13/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total EQ160U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ160U | | | | | | | 0.00 | 0 | 0 |
| EQ161 On 13/02/2012 Spot Bond | | | 6.16900 | 6.16900 | | | 0.00 | 0 | 0 |
| Total EQ161U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ161U | | | | | | | 0.00 | 0 | 0 |
| EQ162 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ162U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ162U | | | | | | | 0.00 | 0 | 0 |
| EQ163 On 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQ163U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For EQ163U | | | | | | | 0.00 | 0 | 0 |
| 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 |
| ERS3A 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 |
| ERS3A On 17/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3A8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A8 | | | | | | | 0.00 | 0 | 0 |
| ERS3E On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B1 | | | | | | | 0.00 | 0 | 0 |
| ERS3E On 17/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| Total ERS3B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B2 | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C1 | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS3C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C2 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA10 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA11 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | 0.00 | 0 | 0 |
| ERSA On 17/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA13 | | | | | | | 0.00 | 0 | 0 |
| ES15 On 30/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 10,200,000,000,000.00 | 102,000,000 | 54,048,000 |
| Total ES15 SPOT | | | | | | | 10 200 000 000 000.00 | 102,000,000 | 54,048,000 |
| Total For ES15 | | | | | | | 10 200 000 000 000.00 | 102,000,000 | 54,048,000 |
| ES18 On 20/04/2018 Spot Bond | | | 9.25000 | 9.25000 | | | 8,251,666,000,000.00 | 892,072,000 | 254,955,000 |
| Total ES18 SPOT | | | | | | | 8 251 666 000 000.00 | 892,072,000 | 254,955,000 |
| Total For ES18 | | | | | | | 8 251 666 000 000.00 | 892,072,000 | 254,955,000 |
| ES23 On 25/01/2023 Spot Bond | | | 10.00000 | 10.00000 | | | 1,340,000,000,000.00 | 134,000,000 | 80,125,000 |
| Total ES23 SPOT | | | | | | | 1 340 000 000 000.00 | 134,000,000 | 80,125,000 |
| Total For ES23 | | | | | | | 1 340 000 000 000.00 | 134,000,000 | 80,125,000 |
| ES26 On 02/04/2026 Spot Bond | | | 7.85000 | 7.85000 | | | 581,967,600,000.00 | 74,136,000 | 44,881,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| Total ES26 SPOT | | | | | | | 581 967 600 000.00 | 74,136,000 | 44,881,000 |
| Total For ES26 | | | | | | | 581 967 600 000.00 | 74,136,000 | 44,881,000 |
| ES33 On 15/09/2033 Spot Bond | | | 7.50000 | 7.50000 | | | 4,118,310,000,000.00 | 549,108,000 | 223,864,000 |
| Total ES33 SPOT | | | | | | | 4 118 310 000 000.00 | 549,108,000 | 223,864,000 |
| Total For ES33 | | | | | | | 4 118 310 000 000.00 | 549,108,000 | 223,864,000 |
| 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 | | | 320,000,000,000.00 | 3,200,000 | 0 |
| Total FR2A3C SPOT | | | | | | | 320 000 000 000.00 | 3,200,000 | 0 |
| Total For FR2A3C | | | | | | | 320 000 000 000.00 | 3,200,000 | 0 |
| FR2B3 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2B3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR2B3C | | | | | | | 0.00 | 0 | 0 |
| FR2C3 On 15/08/2013 Spot Bond | | | 8.37500 | 8.37500 | | | 0.00 | 0 | 0 |
| Total FR2C3C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR2C3C | | | | | | | 0.00 | 0 | 0 |
| FR2D3 On 15/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2D3D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FR2D3D | | | | | | | 0.00 | 0 | 0 |
| FRB03 On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 901,700,000,000.00 | 9,017,000 | 5,000,000 |
| Total FRB03 SPOT | | | | | | | 901 700 000 000.00 | 9,017,000 | 5,000,000 |
| Total For FRB03 | | | | | | | 901 700 000 000.00 | 9,017,000 | 5,000,000 |
| FRB05 On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | 0.00 | 0 | 0 |
| FRB06 On 05/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|------------------|
| Total FRB06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB06 | | | | | | | 0.00 | 0 | 0 |
| FRB07 On 06/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB07 | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB08 | | | | | | | 0.00 | 0 | 0 |
| FRB09 On 10/06/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | 0.00 | 0 | 0 |
| 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 | | 80,000,000,000.00 | 800,000 | | 0 |
| Total FRBC22 SPOT | | | | | | 80 000 000 000.00 | 800,000 | | 0 |
| Total For FRBC22 | | | | | | 80 000 000 000.00 | 800,000 | | 0 |
| FRBI0 On 30/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI01 | | | | | | | 0.00 | 0 | 0 |
| FRBI04 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | 4,000,000 | | 1,500,000 |
| Total FRBI04 SPOT | | | | | | 400 000 000 000.00 | 4,000,000 | | 1,500,000 |
| Total For FRBI04 | | | | | | 400 000 000 000.00 | 4,000,000 | | 1,500,000 |
| FRBI2 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 | 0 |
| Total FRBI23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total FRBI28 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | 0.00 | 0 | 0 |
| FRBI3 On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | 0.00 | 0 | 0 |
| FRBN On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN04 | | | | | | | 0.00 | 0 | 0 |
| FRBN On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBN06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN06 | | | | | | | 0.00 | 0 | 0 |
| FRBN On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN07 | | | | | | | 0.00 | 0 | 0 |
| FRBZ On 30/11/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | 0.00 | 0 | 0 |
| FRBZ On 28/10/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | 0.00 | 0 | 0 |
| FRBZ On 10/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | 0.00 | 0 | 0 |
| FRC0 On 08/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC01 | | | | | | | 0.00 | 0 | 0 |
| FRC0 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04 | | | | | | | 0.00 | 0 | 0 |
| FRC0 On 29/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| FRC17 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC17 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC17 | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 22/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC29 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC29 | | | | | | | 0.00 | 0 | 0 |
| FRC37 On 20/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC37 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC37 | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | 0.00 | 0 | 0 |
| FRC41 On 25/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC41 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC41 | | | | | | | 0.00 | 0 | 0 |
| FRC42 On 25/11/2012 Spot Bond | | | 6.90500 | 6.90500 | | | 0.00 | 0 | 0 |
| Total FRC42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC42 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| 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 |
| FRC55 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC59 | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | 0.00 | 0 | 0 |
| FRC64 On 12/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | 1,219,700,000,000.00 | 12,197,000 | 12,197,000 | |
| Total FRC64 SPOT | | | | | | 1 219 700 000 000.00 | 12,197,000 | 12,197,000 | |
| Total For FRC64 | | | | | | 1 219 700 000 000.00 | 12,197,000 | 12,197,000 | |
| FRC65 On 12/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | 2,350,000,000,000.00 | 23,500,000 | 23,500,000 | |
| Total FRC65 SPOT | | | | | | 2 350 000 000 000.00 | 23,500,000 | 23,500,000 | |
| Total For FRC65 | | | | | | 2 350 000 000 000.00 | 23,500,000 | 23,500,000 | |
| FRC66 On 31/01/2022 Spot Bond | | | 5.87500 | 5.87500 | | 0.00 | 0 | 0 | |
| Total FRC66 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For FRC66 | | | | | | 0.00 | 0 | 0 | |
| FRC67 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRC67 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For FRC67 | | | | | | 0.00 | 0 | 0 | |
| FRC68 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total FRC68 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | 0.00 | 0 | 0 |
| FRC70 On 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC70 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC70 | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | 0.00 | 0 | 0 |
| FRC73 On 20/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC73 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC73 | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | 0.00 | 0 | 0 |
| FRC75 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC75 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC75 | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | 0.00 | 0 | 0 |
| FRC77 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC77 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC77 | | | | | | | 0.00 | 0 | 0 |
| FRC78 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| Total FRC78 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC78 | | | | | | | 0.00 | 0 | 0 |
| FRC78 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC79 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC79 | | | | | | | 0.00 | 0 | 0 |
| FRC80 On 15/06/2016 Spot Bond | | | 4.73000 | 4.73000 | | | 0.00 | 0 | 0 |
| Total FRC80 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC80 | | | | | | | 0.00 | 0 | 0 |
| FRC81 On 20/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC81 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC81 | | | | | | | 0.00 | 0 | 0 |
| FRC82 On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC82 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRC82 | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | 3,000,000,000,000.00 | 30,000,000 | 12,000,000 | |
| Total FRC83 SPOT | | | | | | 3 000 000 000 000.00 | 30,000,000 | 12,000,000 | |
| Total For FRC83 | | | | | | 3 000 000 000 000.00 | 30,000,000 | 12,000,000 | |
| FRC84 On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | 3,000,000,000,000.00 | 30,000,000 | 12,000,000 | |
| Total FRC84 SPOT | | | | | | 3 000 000 000 000.00 | 30,000,000 | 12,000,000 | |
| Total For FRC84 | | | | | | 3 000 000 000 000.00 | 30,000,000 | 12,000,000 | |
| FRE2A On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2A1 | | | | | | | 0.00 | 0 | 0 |
| FRE2A On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2A2 | | | | | | | 0.00 | 0 | 0 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRE2B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRE2B1 | | | | | | | 0.00 | 0 | 0 |
| FRE2E On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| 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 |
| Total For FRJ13 | | | | | | | 0.00 | 0 | 0 |
| FRJ14 On 20/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 280,000,000,000.00 | 2,800,000 | 56,000,000 |
| Total FRJ14 SPOT | | | | | | | 280 000 000 000.00 | 2,800,000 | 56,000,000 |
| Total For FRJ14 | | | | | | | 280 000 000 000.00 | 2,800,000 | 56,000,000 |
| FRJ16 On 21/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRJ16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ16 | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| FRS43 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | 0.00 | 0 | 0 |
| FRS50 On 08/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS50 | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | 0.00 | 0 | 0 |
| FRS52 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS52 | | | | | | | 0.00 | 0 | 0 |
| FRS53 On 27/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Total FRS53 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS53 | | | | | | | 0.00 | 0 | 0 |
| FRS54 On 09/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS54 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS54 | | | | | | | 0.00 | 0 | 0 |
| FRS55 On 09/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS55 | | | | | | | 0.00 | 0 | 0 |
| FRS56 On 19/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS56 | | | | | | | 0.00 | 0 | 0 |
| FRS57 On 23/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS57 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS57 | | | | | | | 0.00 | 0 | 0 |
| FRS58 On 21/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS58 | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | 0.00 | 0 | 0 |
| FRS60 On 24/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS60 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS60 | | | | | | | 0.00 | 0 | 0 |
| FRS61 On 02/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS61 | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | 0.00 | 0 | 0 |
| FRX14 On 01/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 320,800,000.00 | 3,208,000 | 3,503,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| Total FRX14 SPOT | | | | | | | 320 800 000 000.00 | 3,208,000 | 3,503,000 |
| Total For FRX14 | | | | | | | 320 800 000 000.00 | 3,208,000 | 3,503,000 |
| FRX15 On 14/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 103,200,000,000.00 | 1,032,000 | 1,019,000 |
| Total FRX15 SPOT | | | | | | | 103 200 000 000.00 | 1,032,000 | 1,019,000 |
| Total For FRX15 | | | | | | | 103 200 000 000.00 | 1,032,000 | 1,019,000 |
| FRX18 On 14/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | 0.00 | 0 | 0 |
| FTG1 On 05/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FTG1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For FTG1 | | | | | | | 0.00 | 0 | 0 |
| GFC2 On 27/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GFC2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GFC2 | | | | | | | 0.00 | 0 | 0 |
| GOVE On 09/05/2047 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5 |
| Total GOVEX1 SPOT | | | | | | | 0.00 | 0 | 5 |
| Total For GOVEX1 | | | | | | | 0.00 | 0 | 5 |
| GPT10 On 01/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT10 | | | | | | | 0.00 | 0 | 0 |
| GPT11 On 29/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total GPT11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT11 | | | | | | | 0.00 | 0 | 0 |
| GPT12 On 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GPT12 | | | | | | | 0.00 | 0 | 0 |
| GR1A2 On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GR1A2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GR1A2A | | | | | | | 0.00 | 0 | 0 |
| GRA28 On 15/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA289 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA289 | | | | | | | 0.00 | 0 | 0 |
| GRA29 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA290 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA290 | | | | | | | 0.00 | 0 | 0 |
| GRA29 On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRA292 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRA292 | | | | | | | 0.00 | 0 | 0 |
| GRB85 On 25/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB85 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRB85 | | | | | | | 0.00 | 0 | 0 |
| GRD163 On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD163 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD163 | | | | | | | 0.00 | 0 | 0 |
| GRD164 On 18/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD164 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD164 | | | | | | | 0.00 | 0 | 0 |
| GRD165 On 06/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRD165 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD165 | | | | | | | 0.00 | 0 | 0 |
| GRD166 On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| Total GRD166 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRD166 | | | | | | | 0.00 | 0 | 0 |
| GRDB On 10/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | 0.00 | 0 | 0 |
| GRDC On 10/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | 0.00 | 0 | 0 |
| GRN1 On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1A1 | | | | | | | 0.00 | 0 | 0 |
| GRN1I On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1B | | | | | | | 0.00 | 0 | 0 |
| GRN1I On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1C | | | | | | | 0.00 | 0 | 0 |
| GRN1I On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRN1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRN1D | | | | | | | 0.00 | 0 | 0 |
| GRT01 On 08/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 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 | 1,250,000 |
| Total GRT02 SPOT | | | | | | | 0.00 | 0 | 1,250,000 |
| Total For GRT02 | | | | | | | 0.00 | 0 | 1,250,000 |
| GRT03 On 15/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRT03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT03 | | | | | | | 0.00 | 0 | 0 |
| GRT04 On 15/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|---------------|
| Total GRT04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | 0.00 | 0 | 0 |
| GSIZ1 On 23/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B5 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B6 | | | | | | | 0.00 | 0 | 0 |
| HMS11 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | 100,000,000,000.00 | | 1,000,000 | 0 |
| Total HMS1B7 SPOT | | | | | | 100 000 000 000.00 | | 1,000,000 | 0 |
| Total For HMS1B7 | | | | | | 100 000 000 000.00 | | 1,000,000 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | 120,000,000,000.00 | | 1,200,000 | 0 |
| Total HMS1B8 SPOT | | | | | | 120 000 000 000.00 | | 1,200,000 | 0 |
| Total For HMS1B8 | | | | | | 120 000 000 000.00 | | 1,200,000 | 0 |
| HMS11 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0 |
| Total HMS1B9 SPOT | | | | | | 0.00 | | 0 | 0 |
| Total For HMS1B9 | | | | | | 0.00 | | 0 | 0 |
| HMS11 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | 0.00 | | 0 | 0 |
| Total For HMS1C2 | | | | | | 0.00 | | 0 | 0 |
| HMS11 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|---------------|
| Total HMS1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C3 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C4 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C5 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D3 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D4 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D5 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 40,000,000,000.00 | 400,000 | 0 |
| Total HMS1E2 SPOT | | | | | | | 40 000 000 000.00 | 400,000 | 0 |
| Total For HMS1E2 | | | | | | | 40 000 000 000.00 | 400,000 | 0 |
| HMS1 On 19/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E3 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E4 | | | | | | | 0.00 | 0 | 0 |
| HMS1 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| Total HMS1F2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | 0.00 | 0 | 0 |
| HMS1F2 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 |
| HWAY20 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 6,704,400,000,000.00 | 67,044,000 | 36,308,000 |
| Total HWAY20 SPOT | | | | | | | 6 704 400 000 000.00 | 67,044,000 | 36,308,000 |
| Total For HWAY20 | | | | | | | 6 704 400 000 000.00 | 67,044,000 | 36,308,000 |
| HWAY23 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 19,600,000,000,000.00 | 196,000,000 | 99,700,000 |
| Total HWAY23 SPOT | | | | | | | 19 600 000 000 000.00 | 196,000,000 | 99,700,000 |
| Total For HWAY23 | | | | | | | 19 600 000 000 000.00 | 196,000,000 | 99,700,000 |
| HWAY24 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 |
| HWAY34 On 31/07/2034 Spot Bond | | | 100.00000 | 100.00000 | | | 2,401,400,000,000.00 | 24,014,000 | 17,006,000 |
| Total HWAY34 SPOT | | | | | | | 2 401 400 000 000.00 | 24,014,000 | 17,006,000 |
| Total For HWAY34 | | | | | | | 2 401 400 000 000.00 | 24,014,000 | 17,006,000 |
| HWAY35 On 31/07/2035 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | 0.00 | 0 | 0 |
| IBC01 On 16/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBC01 | | | | | | | 0.00 | 0 | 0 |
| IBL01 On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|------------------|---------------|
| Total IBL05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL05 | | | | | | | 0.00 | 0 | 0 |
| IBL06 On 14/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL06 | | | | | | | 0.00 | 0 | 0 |
| IBL07 On 24/11/2012 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 | | 220,000,000,000.00 | 2,200,000 | 400,000 | |
| Total IBL09 SPOT | | | | | | 220 000 000 000.00 | 2,200,000 | 400,000 | |
| Total For IBL09 | | | | | | 220 000 000 000.00 | 2,200,000 | 400,000 | |
| IBL11 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | 2,000,000,000,000.00 | 20,000,000 | 9,000,000 | |
| Total IBL11 SPOT | | | | | | 2 000 000 000 000.00 | 20,000,000 | 9,000,000 | |
| Total For IBL11 | | | | | | 2 000 000 000 000.00 | 20,000,000 | 9,000,000 | |
| IBL12 On 12/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IBL12 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For IBL12 | | | | | | 0.00 | 0 | 0 | |
| IBL13 On 12/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IBL13 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For IBL13 | | | | | | 0.00 | 0 | 0 | |
| IBL14 On 28/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IBL14 SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For IBL14 | | | | | | 0.00 | 0 | 0 | |
| IBL15 On 28/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IBL15 SPOT | | | | | | 0.00 | 0 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total IBL19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL19 | | | | | | | 0.00 | 0 | 0 |
| IBL20 On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL20 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL20 | | | | | | | 0.00 | 0 | 0 |
| IBL21 On 15/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL21 | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | 0.00 | 0 | 0 |
| IBL23 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL23 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL23 | | | | | | | 0.00 | 0 | 0 |
| IBL24 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL24 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL24 | | | | | | | 0.00 | 0 | 0 |
| IBL25 On 18/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL25 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL25 | | | | | | | 0.00 | 0 | 0 |
| IBL26 On 18/08/2014 Spot Bond | | | 1.75000 | 1.75000 | | | 0.00 | 0 | 0 |
| Total IBL26 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL26 | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 8.27000 | 8.27000 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | 0.00 | 0 | 0 |
| IBL32 On 03/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IBL32 | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total IKH1D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | 0.00 | 0 | 0 |
| IKH2A On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2A2 | | | | | | | 0.00 | 0 | 0 |
| IKH2A On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2A3 | | | | | | | 0.00 | 0 | 0 |
| IKH2B On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2B | | | | | | | 0.00 | 0 | 0 |
| IKH2C On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2C | | | | | | | 0.00 | 0 | 0 |
| IKH2D On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IKH2D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IKH2D | | | | | | | 0.00 | 0 | 0 |
| IN04 On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IN04 | | | | | | | 0.00 | 0 | 0 |
| IN07 On 16/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IN07 | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IN09 | | | | | | | 0.00 | 0 | 0 |
| IND13 On 10/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND132 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND132 | | | | | | | 0.00 | 0 | 0 |
| IND14 On 22/11/2012 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 IND147 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND147 | | | | | | | 0.00 | 0 | 0 |
| IND144 On 29/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND148 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND148 | | | | | | | 0.00 | 0 | 0 |
| IND144 On 06/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND149 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND149 | | | | | | | 0.00 | 0 | 0 |
| IND151 On 13/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND150 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND150 | | | | | | | 0.00 | 0 | 0 |
| IND151 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND151 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND151 | | | | | | | 0.00 | 0 | 0 |
| IND200 On 10/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND202 | | | | | | | 0.00 | 0 | 0 |
| IND200 On 17/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND203 | | | | | | | 0.00 | 0 | 0 |
| IND200 On 24/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND204 | | | | | | | 0.00 | 0 | 0 |
| IND200 On 31/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND205 | | | | | | | 0.00 | 0 | 0 |
| IND200 On 07/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND206 | | | | | | | 0.00 | 0 | 0 |
| IND200 On 14/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| Total IND207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND207 | | | | | | | 0.00 | 0 | 0 |
| IND207 On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 600,000,000,000.00 | 6,000,000 | 6,000,000 |
| Total IND208 SPOT | | | | | | | 600 000 000 000.00 | 6,000,000 | 6,000,000 |
| Total For IND208 | | | | | | | 600 000 000 000.00 | 6,000,000 | 6,000,000 |
| IND208 On 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 26,600,000,000,000.00 | 266,000,000 | 266,000,000 |
| Total IND209 SPOT | | | | | | | 26 600 000 000 000.00 | 266,000,000 | 266,000,000 |
| Total For IND209 | | | | | | | 26 600 000 000 000.00 | 266,000,000 | 266,000,000 |
| IND209 On 06/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 29,000,000,000,000.00 | 290,000,000 | 215,000,000 |
| Total IND210 SPOT | | | | | | | 29 000 000 000 000.00 | 290,000,000 | 215,000,000 |
| Total For IND210 | | | | | | | 29 000 000 000 000.00 | 290,000,000 | 215,000,000 |
| IND210 On 13/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 15,000,000,000,000.00 | 150,000,000 | 150,000,000 |
| Total IND211 SPOT | | | | | | | 15 000 000 000 000.00 | 150,000,000 | 150,000,000 |
| Total For IND211 | | | | | | | 15 000 000 000 000.00 | 150,000,000 | 150,000,000 |
| IND211 On 20/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND212 | | | | | | | 0.00 | 0 | 0 |
| IND212 On 27/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND213 | | | | | | | 0.00 | 0 | 0 |
| IND213 On 03/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND214 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND214 | | | | | | | 0.00 | 0 | 0 |
| IND214 On 10/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND215 | | | | | | | 0.00 | 0 | 0 |
| IND215 On 17/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND216 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND216 | | | | | | | 0.00 | 0 | 0 |
| IND216 On 24/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total IND217 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND217 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 02/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND218 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND218 | | | | | | | 0.00 | 0 | 0 |
| IND21: On 08/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND219 | | | | | | | 0.00 | 0 | 0 |
| IND22: On 15/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND220 | | | | | | | 0.00 | 0 | 0 |
| IND22: On 22/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND221 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND221 | | | | | | | 0.00 | 0 | 0 |
| IND22: On 29/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND222 | | | | | | | 0.00 | 0 | 0 |
| IND22: On 05/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IND223 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IND223 | | | | | | | 0.00 | 0 | 0 |
| ING10: On 19/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING100 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING100 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| Total ING115 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING115 | | | | | | | 0.00 | 0 | 0 |
| ING115 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 |
| ING116 On 10/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING123 | | | | | | | 0.00 | 0 | 0 |
| ING123 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 46,000,000 |
| Total ING126 SPOT | | | | | | | 0.00 | 0 | 46,000,000 |
| Total For ING126 | | | | | | | 0.00 | 0 | 46,000,000 |
| ING126 On 07/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING127 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING127 | | | | | | | 0.00 | 0 | 0 |
| ING127 On 26/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING128 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING128 | | | | | | | 0.00 | 0 | 0 |
| ING128 On 09/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING129 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING129 | | | | | | | 0.00 | 0 | 0 |
| ING129 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING130 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING130 | | | | | | | 0.00 | 0 | 0 |
| ING130 On 24/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING131 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING131 | | | | | | | 0.00 | 0 | 0 |
| ING131 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING30 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING30 | | | | | | | 0.00 | 0 | 0 |
| ING30 On 31/10/2012 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 ING31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING31 | | | | | | | 0.00 | 0 | 0 |
| ING32 On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING32 | | | | | | | 0.00 | 0 | 0 |
| ING33 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING33 | | | | | | | 0.00 | 0 | 0 |
| ING34 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING34 | | | | | | | 0.00 | 0 | 0 |
| ING46 On 16/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING46 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING46 | | | | | | | 0.00 | 0 | 0 |
| ING60 On 28/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING60U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING60U | | | | | | | 0.00 | 0 | 0 |
| ING82 On 30/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING82 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING82 | | | | | | | 0.00 | 0 | 0 |
| ING89 On 31/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ING89 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING89 | | | | | | | 0.00 | 0 | 0 |
| ING97 On 10/03/2012 Spot Bond | | | 8.82500 | 8.82500 | | | 0.00 | 0 | 0 |
| Total ING97 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ING97 | | | | | | | 0.00 | 0 | 0 |
| INJ02 On 30/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total INJ02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For INJ02 | | | | | | | 0.00 | 0 | 0 |
| IP254L On 30/11/2011 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 IP254U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IP254U | | | | | | | 0.00 | 0 | 0 |
| IP255L On 31/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IP255U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IP255U | | | | | | | 0.00 | 0 | 0 |
| IPB3 On 04/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPB3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IPB3 | | | | | | | 0.00 | 0 | 0 |
| IPL4 On 29/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 700,000,000.00 | 7,000 | 4,000 |
| Total IPL4 SPOT | | | | | | | 700 000 000.00 | 7,000 | 4,000 |
| Total For IPL4 | | | | | | | 700 000 000.00 | 7,000 | 4,000 |
| IPL5 On 28/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 80,000,000,000.00 | 800,000 | 0 |
| Total IPL5 SPOT | | | | | | | 80 000 000 000.00 | 800,000 | 0 |
| Total For IPL5 | | | | | | | 80 000 000 000.00 | 800,000 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 11,203,500,000,000.00 | 112,035,000 | 30,014,000 |
| Total IPL6 SPOT | | | | | | | 11 203 500 000 000.00 | 112,035,000 | 30,014,000 |
| Total For IPL6 | | | | | | | 11 203 500 000 000.00 | 112,035,000 | 30,014,000 |
| IV01 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV01 | | | | | | | 0.00 | 0 | 0 |
| IV012 On 26/11/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV012 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IV012 | | | | | | | 0.00 | 0 | 0 |
| IV013 On 22/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV013 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|--------------------------|-------------|------------------|------------------|
| 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 | 2,200,000 |
| Total IV03 SPOT | | | | | | | 0.00 | 0 | 2,200,000 |
| Total For IV03 | | | | | | | 0.00 | 0 | 2,200,000 |
| 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 | | 40,000,000,000.00 | | 400,000 | 0 |
| Total IV09 SPOT | | | | | | 40 000 000 000.00 | | 400,000 | 0 |
| Total For IV09 | | | | | | 40 000 000 000.00 | | 400,000 | 0 |
| IVA13 ^d On 25/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA134 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA134 | | | | | | | 0.00 | 0 | 0 |
| IVA147 On 24/11/2012 Spot Bond | | | 97.59722 | 97.59722 | | | 0.00 | 0 | 0 |
| Total IVA147 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA147 | | | | | | | 0.00 | 0 | 0 |
| IVA14 ^e On 01/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA148 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA148 | | | | | | | 0.00 | 0 | 0 |
| IVA14 ^e On 08/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA149 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA149 | | | | | | | 0.00 | 0 | 0 |
| IVA201 On 05/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| Total IVA201 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA201 | | | | | | | 0.00 | 0 | 0 |
| IVA202 On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA202 | | | | | | | 0.00 | 0 | 0 |
| IVA203 On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| IVA203 On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA203 | | | | | | | 0.00 | 0 | 0 |
| IVA204 On 26/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA204 | | | | | | | 0.00 | 0 | 0 |
| IVA205 On 02/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA205 | | | | | | | 0.00 | 0 | 0 |
| IVA206 On 09/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 218,000,000 |
| Total IVA206 SPOT | | | | | | | 0.00 | 0 | 218,000,000 |
| Total For IVA206 | | | | | | | 0.00 | 0 | 218,000,000 |
| IVA207 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA207 | | | | | | | 0.00 | 0 | 0 |
| IVA208 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA208 | | | | | | | 0.00 | 0 | 0 |
| IVA209 On 01/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA209 | | | | | | | 0.00 | 0 | 0 |
| IVA210 On 08/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA210 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA210 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| IVA211 On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA211 | | | | | | | 0.00 | 0 | 0 |
| IVA212 On 22/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA212 | | | | | | | 0.00 | 0 | 0 |
| IVA213 On 29/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA213 | | | | | | | 0.00 | 0 | 0 |
| IVA214 On 05/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA214 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA214 | | | | | | | 0.00 | 0 | 0 |
| IVA215 On 12/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA215 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA215 | | | | | | | 0.00 | 0 | 0 |
| IVA216 On 19/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 5,500,000,000.00 | 55,000,000 | 51,000,000 |
| Total IVA216 SPOT | | | | | | | 5 500 000 000 000.00 | 55,000,000 | 51,000,000 |
| Total For IVA216 | | | | | | | 5 500 000 000 000.00 | 55,000,000 | 51,000,000 |
| IVA217 On 26/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA217 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA217 | | | | | | | 0.00 | 0 | 0 |
| IVA218 On 03/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA218 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA218 | | | | | | | 0.00 | 0 | 0 |
| IVA219 On 10/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA219 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA219 | | | | | | | 0.00 | 0 | 0 |
| IVA220 On 17/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA220 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IVA221 On 24/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA221 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA221 | | | | | | | 0.00 | 0 | 0 |
| IVA222 On 31/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA222 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA222 | | | | | | | 0.00 | 0 | 0 |
| IVA223 On 07/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVA223 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVA223 | | | | | | | 0.00 | 0 | 0 |
| IVC001 On 05/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC001 | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | 0.00 | 0 | 0 |
| IVC004 On 29/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC004 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For IVC004 | | | | | | | 0.00 | 0 | 0 |
| 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 |
| KSB004 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 |
| KSB005 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| KSB0C 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 |
| KSP0C 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 |
| KSP0C 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 |
| KSP0C On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KSP005 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KSP005 | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | 0.00 | 0 | 0 |
| LBK01 On 25/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LBK01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For LBK01 | | | | | | | 0.00 | 0 | 0 |
| LEO01 On 29/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 80,000,000,000.00 | 800,000 | 200,000 |
| Total LEO01 SPOT | | | | | | | 80 000 000 000.00 | 800,000 | 200,000 |
| Total For LEO01 | | | | | | | 80 000 000 000.00 | 800,000 | 200,000 |
| LGL1 On 12/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 940,000,000,000.00 | 9,400,000 | 4,700,000 |
| Total LGL1 SPOT | | | | | | | 940 000 000 000.00 | 9,400,000 | 4,700,000 |
| Total For LGL1 | | | | | | | 940 000 000 000.00 | 9,400,000 | 4,700,000 |
| MAQ0I On 09/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ006 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ006 | | | | | | | 0.00 | 0 | 0 |
| MAQ0I On 27/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ007 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ007 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|---------------|
| MAQ01 On 09/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ008 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ008 | | | | | | | 0.00 | 0 | 0 |
| MBF01 On 16/04/2012 Spot Bond | | | 7.09500 | 7.09500 | | | 0.00 | 0 | 0 |
| Total MBF017 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF017 | | | | | | | 0.00 | 0 | 0 |
| MBF01 On 15/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF018 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF018 | | | | | | | 0.00 | 0 | 0 |
| MBF01 On 15/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF019 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF019 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 26/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF024 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 26/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF025 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 05/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBF026 | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 07/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | 160,000,000,000.00 | 0.00 | 1,600,000 | 0 |
| Total MBF027 SPOT | | | | | | 160 000 000 000.00 | 0.00 | 1,600,000 | 0 |
| Total For MBF027 | | | | | | 160 000 000 000.00 | 0.00 | 1,600,000 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| MBP0 ¹ On 29/01/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP013 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP013 | | | | | | | 0.00 | 0 | 0 |
| MBP1 ⁴ 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 |
| MBP1 ⁶ 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 |
| MBP1 ⁷ 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 |
| MBP1 ⁸ 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 |
| MBP1 ⁹ 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 |
| MBP2 ⁰ 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 |
| MBP2 ¹ 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 |
| MBP2 ² On 09/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP22U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MBP22U | | | | | | | 0.00 | 0 | 0 |
| MEFS ¹ On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA1 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|-------------------|
| MEFS/ On 05/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA2 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/01/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | 0.00 | 0 | 0 |
| MEFS/ On 05/07/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | 0.00 | 0 | 0 |
| MEFSI On 05/10/2016 Spot Bond | | | 8.59000 | 8.59000 | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | 0.00 | 0 | 0 |
| MEFSI On 05/01/2019 Spot Bond | | | 9.34000 | 9.34000 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | 0.00 | 0 | 0 |
| MEFSI On 05/01/2022 Spot Bond | | | 10.01000 | 10.01000 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | 0.00 | 0 | 0 |
| MET01 On 15/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | 27,960,000,000,000.00 | | 279,600,000 | 74,800,000 |
| Total MET01 SPOT | | | | | | 27 960 000 000 000.00 | | 279,600,000 | 74,800,000 |
| Total For MET01 | | | | | | 27 960 000 000 000.00 | | 279,600,000 | 74,800,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| MFS1E On 20/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | 0.00 | 0 | 0 |
| MGL0 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,000,000 |
| Total MGL01 SPOT | | | | | | | 0.00 | 0 | 16,000,000 |
| Total For MGL01 | | | | | | | 0.00 | 0 | 16,000,000 |
| MTN0 On 13/07/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 5,300,000,000.00 | 53,000 | 4,021,000 |
| Total MTN02 SPOT | | | | | | | 5 300 000 000.00 | 53,000 | 4,021,000 |
| Total For MTN02 | | | | | | | 5 300 000 000.00 | 53,000 | 4,021,000 |
| MTN0 On 13/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For MTN03 | | | | | | | 0.00 | 0 | 0 |
| MTN0 On 13/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 201,700,000,000.00 | 2,017,000 | 5,507,000 |
| Total MTN04 SPOT | | | | | | | 201 700 000 000.00 | 2,017,000 | 5,507,000 |
| Total For MTN04 | | | | | | | 201 700 000 000.00 | 2,017,000 | 5,507,000 |
| 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 |
| N4A11 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A111 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A111 | | | | | | | 0.00 | 0 | 0 |
| N4A20 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A202 | | | | | | | 0.00 | 0 | 0 |
| N4A20 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A205 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A205 | | | | | | | 0.00 | 0 | 0 |
| N4A20 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A208 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| N4A21 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | 0.00 | 0 | 0 |
| N4A30 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | 0.00 | 0 | 0 |
| N4A30 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | 0.00 | 0 | 0 |
| N4A30 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | 0.00 | 0 | 0 |
| N4A31 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | 0.00 | 0 | 0 |
| N4A40 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A402 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A402 | | | | | | | 0.00 | 0 | 0 |
| N4A40 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | 0.00 | 0 | 0 |
| N4A40 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | 0.00 | 0 | 0 |
| N4A41 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | 0.00 | 0 | 0 |
| N4A50 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A502 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4A502 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| N4B50 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4B508 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4B508 | | | | | | | 0.00 | 0 | 0 |
| N4C50 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4C508 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4C508 | | | | | | | 0.00 | 0 | 0 |
| N4D68 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4D68U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4D68U | | | | | | | 0.00 | 0 | 0 |
| N4E68 On 14/08/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4E68U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For N4E68U | | | | | | | 0.00 | 0 | 0 |
| NBK10 On 21/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK10B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10B | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 27/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK11B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11B | | | | | | | 0.00 | 0 | 0 |
| NBK1E On 09/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 300,000,000.00 | 3,000,000 | 0 |
| Total NBK1B SPOT | | | | | | | 300 000 000 000.00 | 3,000,000 | 0 |
| Total For NBK1B | | | | | | | 300 000 000 000.00 | 3,000,000 | 0 |
| NBK2A On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 4,600,000.00 | 46,000 | 5,019,000 |
| Total NBK2A SPOT | | | | | | | 4 600 000 000.00 | 46,000 | 5,019,000 |
| Total For NBK2A | | | | | | | 4 600 000 000.00 | 46,000 | 5,019,000 |
| NBK2E On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000.00 | 1,000,000 | 0 |
| Total NBK2B SPOT | | | | | | | 100 000 000 000.00 | 1,000,000 | 0 |
| Total For NBK2B | | | | | | | 100 000 000 000.00 | 1,000,000 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 1,400,000.00 | 14,000 | 6,506,000 |
| Total NBK3A SPOT | | | | | | | 1 400 000 000.00 | 14,000 | 6,506,000 |
| Total For NBK3A | | | | | | | 1 400 000 000.00 | 14,000 | 6,506,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| 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 | | | 120,000,000,000.00 | 1,200,000 | 0 |
| Total NBK5B SPOT | | | | | | | 120 000 000 000.00 | 1,200,000 | 0 |
| Total For NBK5B | | | | | | | 120 000 000 000.00 | 1,200,000 | 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 | | | 60,000,000,000.00 | 600,000 | 0 |
| Total NBK6B SPOT | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| Total For NBK6B | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| NBK7E On 19/04/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | 0.00 | 0 | 0 |
| NBK8A On 24/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK8A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK8A | | | | | | | 0.00 | 0 | 0 |
| NBK8E On 24/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK8B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NBK8B | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 5,300,000,000.00 | 53,000 | 11,021,000 |
| Total NBK9A SPOT | | | | | | | 5 300 000 000.00 | 53,000 | 11,021,000 |
| Total For NBK9A | | | | | | | 5 300 000 000.00 | 53,000 | 11,021,000 |
| 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 | | | 560,000,000,000.00 | 5,600,000 | 1,800,000 |
| Total NBK11 SPOT | | | | | | | 560 000 000 000.00 | 5,600,000 | 1,800,000 |
| Total For NBK11 | | | | | | | 560 000 000 000.00 | 5,600,000 | 1,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN ^r 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 ^r On 07/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN19 | | | | | | | 0.00 | 0 | 0 |
| NCLN ^r On 30/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN42 | | | | | | | 0.00 | 0 | 0 |
| NCLN ^r 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 ^r 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 ^r 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 ^r 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 ^r 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 ^r 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 ^r On 25/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN50 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN! On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN51 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN52 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 26/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN53 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN53 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 31/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN54 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN54 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 07/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN55 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN55 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 15/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN56 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN56 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 01/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN58 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN58 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 30/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN61 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN61 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 02/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN62 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN62 | | | | | | | 0.00 | 0 | 0 |
| NCLN! On 08/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN63 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN63 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN64 On 25/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN64 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN64 | | | | | | | 0.00 | 0 | 0 |
| NCLN65 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 |
| NCLN66 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 |
| NCLN67 On 13/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN67 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN67 | | | | | | | 0.00 | 0 | 0 |
| NCLN68 On 30/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN68 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN68 | | | | | | | 0.00 | 0 | 0 |
| NCLN69 On 27/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | 0.00 | 0 | 0 |
| NCLN70 On 30/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN70 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN70 | | | | | | | 0.00 | 0 | 0 |
| NED10 On 15/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED10 | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED11 | | | | | | | 0.00 | 0 | 0 |
| NED12A 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|--------------------|
| 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 | 0 |
| Total NED6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED6 | | | | | | | 0.00 | 0 | 0 |
| NED7 On 08/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED7 | | | | | | | 0.00 | 0 | 0 |
| NED8 On 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 603,300,000,000.00 | 6,033,000 | 7,013,000 |
| Total NED8 SPOT | | | | | | | 603 300 000 000.00 | 6,033,000 | 7,013,000 |
| Total For NED8 | | | | | | | 603 300 000 000.00 | 6,033,000 | 7,013,000 |
| NED9 On 06/07/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | 0.00 | 0 | 0 |
| NEDH On 20/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | 0.00 | 0 | 0 |
| NEDH On 20/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,407,000 |
| Total NEDH1B SPOT | | | | | | | 0.00 | 0 | 1,407,000 |
| Total For NEDH1B | | | | | | | 0.00 | 0 | 1,407,000 |
| NET31 On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NET31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NET31 | | | | | | | 0.00 | 0 | 0 |
| NET41 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 156,000,000 |
| Total NET41 SPOT | | | | | | | 0.00 | 0 | 156,000,000 |
| Total For NET41 | | | | | | | 0.00 | 0 | 156,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| NMP20 On 24/07/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2016 Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2014 Spot Bond | | | 6.58500 | 6.58500 | | | 0.00 | 0 | 0 |
| Total NQ1A12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A12 | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2012 Spot Bond | | | 6.12500 | 6.12500 | | | 0.00 | 0 | 0 |
| Total NQ1A13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A13 | | | | | | | 0.00 | 0 | 0 |
| NQ1A On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | 32,500,000,000,000.00 | 325,000,000 | 375,000,000 | |
| Total NQ1A14 SPOT | | | | | | 32 500 000 000 000.00 | 325,000,000 | 375,000,000 | |
| Total For NQ1A14 | | | | | | 32 500 000 000 000.00 | 325,000,000 | 375,000,000 | |
| NQ1B On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2014 Spot Bond | | | 6.92500 | 6.92500 | | | 0.00 | 0 | 0 |
| Total NQ1B11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B11 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2012 Spot Bond | | | 6.57500 | 6.57500 | | | 0.00 | 0 | 0 |
| Total NQ1B12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B12 | | | | | | | 0.00 | 0 | 0 |
| NQ1B On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | 6,400,000,000,000.00 | 64,000,000 | 20,000,000 | |
| Total NQ1B13 SPOT | | | | | | 6 400 000 000 000.00 | 64,000,000 | 20,000,000 | |
| Total For NQ1B13 | | | | | | 6 400 000 000 000.00 | 64,000,000 | 20,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|-------------------|
| NQ1C On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2014 Spot Bond | | | 7.32500 | 7.32500 | | | 0.00 | 0 | 0 |
| Total NQ1C11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C11 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2012 Spot Bond | | | 7.05500 | 7.05500 | | | 0.00 | 0 | 0 |
| Total NQ1C12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C12 | | | | | | | 0.00 | 0 | 0 |
| NQ1C On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | 5,200,000,000,000.00 | | 52,000,000 | 26,000,000 |
| Total NQ1C13 SPOT | | | | | | 5 200 000 000 000.00 | | 52,000,000 | 26,000,000 |
| Total For NQ1C13 | | | | | | 5 200 000 000 000.00 | | 52,000,000 | 26,000,000 |
| NQF1A On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1A7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1A7 | | | | | | | 0.00 | 0 | 0 |
| NQF1A On 22/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1A8 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1A8 | | | | | | | 0.00 | 0 | 0 |
| NQF1A On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1A9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1A9 | | | | | | | 0.00 | 0 | 0 |
| NQF1B On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1B7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1B7 | | | | | | | 0.00 | 0 | 0 |
| NQF1B On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1B9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1B9 | | | | | | | 0.00 | 0 | 0 |
| NQF1C On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1C7 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1C7 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|-------------------|
| NQF1C On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1C9 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1C9 | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1D4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D4 | | | | | | | 0.00 | 0 | 0 |
| NQF1E On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | 0.00 | 0 | 0 |
| NQF1F On 22/05/2016 Spot Bond | | | 8.21500 | 8.21500 | | | 0.00 | 0 | 0 |
| Total NQF1D6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D6 | | | | | | | 0.00 | 0 | 0 |
| NRA01 On 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | 6,000,000,000,000.00 | | 60,000,000 | 30,000,000 |
| Total NRA013 SPOT | | | | | | 6 000 000 000 000.00 | | 60,000,000 | 30,000,000 |
| Total For NRA013 | | | | | | 6 000 000 000 000.00 | | 60,000,000 | 30,000,000 |
| NRA01 On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | 12,000,000,000,000.00 | | 120,000,000 | 60,000,000 |
| Total NRA014 SPOT | | | | | | 12 000 000 000 000.00 | | 120,000,000 | 60,000,000 |
| Total For NRA014 | | | | | | 12 000 000 000 000.00 | | 120,000,000 | 60,000,000 |
| NRA01 On 30/11/2018 Spot Bond | | | 100.00000 | 100.00000 | | 3,880,000,000,000.00 | | 38,800,000 | 9,800,000 |
| Total NRA018 SPOT | | | | | | 3 880 000 000 000.00 | | 38,800,000 | 9,800,000 |
| Total For NRA018 | | | | | | 3 880 000 000 000.00 | | 38,800,000 | 9,800,000 |
| 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 | | 2,202,000,000,000.00 | | 22,020,000 | 11,012,000 |
| Total NRA022 SPOT | | | | | | 2 202 000 000 000.00 | | 22,020,000 | 11,012,000 |
| Total For NRA022 | | | | | | 2 202 000 000 000.00 | | 22,020,000 | 11,012,000 |
| NRA02 On 31/05/2023 Spot Bond | | | 100.00000 | 100.00000 | | 15,600,000,000,000.00 | | 156,000,000 | 78,000,000 |
| Total NRA023 SPOT | | | | | | 15 600 000 000 000.00 | | 156,000,000 | 78,000,000 |
| Total For NRA023 | | | | | | 15 600 000 000 000.00 | | 156,000,000 | 78,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 1,000,000,000,000.00 | 10,000,000 | 7,000,000 |
| Total NRA028 SPOT | | | | | | | 1 000 000 000 000.00 | 10,000,000 | 7,000,000 |
| Total For NRA028 | | | | | | | 1 000 000 000 000.00 | 10,000,000 | 7,000,000 |
| 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 | | | 0.00 | 0 | 0 |
| Total NTC08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC08 | | | | | | | 0.00 | 0 | 0 |
| NTC09 On 18/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC09 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC09 | | | | | | | 0.00 | 0 | 0 |
| NTC10 On 18/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC10 | | | | | | | 0.00 | 0 | 0 |
| NTC11 On 18/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC11 | | | | | | | 0.00 | 0 | 0 |
| NTC12 On 25/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | 0.00 | 0 | 0 |
| OCT1A On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A1 | | | | | | | 0.00 | 0 | 0 |
| OCT1A On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A4 | | | | | | | 0.00 | 0 | 0 |
| OCT1B 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| OCT1C On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1C1 | | | | | | | 0.00 | 0 | 0 |
| OCT1D On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1D1 | | | | | | | 0.00 | 0 | 0 |
| OCT1E On 18/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OCT1E1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1E1 | | | | | | | 0.00 | 0 | 0 |
| OML0 On 27/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 8,805,300,000.00 | 88,053,000 | 27,021,000 |
| Total OML01 SPOT | | | | | | | 8 805 300 000 000.00 | 88,053,000 | 27,021,000 |
| Total For OML01 | | | | | | | 8 805 300 000 000.00 | 88,053,000 | 27,021,000 |
| OMN0 On 28/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OMN01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OMN01 | | | | | | | 0.00 | 0 | 0 |
| OTCA On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA03 | | | | | | | 0.00 | 0 | 0 |
| OTCA On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 60,000,000.00 | 600,000 | 0 |
| Total OTCA05 SPOT | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| Total For OTCA05 | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| OTCA On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 60,000,000.00 | 600,000 | 0 |
| Total OTCA06 SPOT | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| Total For OTCA06 | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| OTCA On 30/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 220,000,000.00 | 2,200,000 | 0 |
| Total OTCA07 SPOT | | | | | | | 220 000 000 000.00 | 2,200,000 | 0 |
| Total For OTCA07 | | | | | | | 220 000 000 000.00 | 2,200,000 | 0 |
| OTCA On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA08 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA08 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| OTCA On 30/04/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA10 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA10 | | | | | | | 0.00 | 0 | 0 |
| OTCA On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCA1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA1U | | | | | | | 0.00 | 0 | 0 |
| OTCB On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OTCB1U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For OTCB1U | | | | | | | 0.00 | 0 | 0 |
| PBET On 13/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBET01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PBET01 | | | | | | | 0.00 | 0 | 0 |
| PC2A4 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2A4 | | | | | | | 0.00 | 0 | 0 |
| PC2A4 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2A4R SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2A4R | | | | | | | 0.00 | 0 | 0 |
| PC2B4 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PC2B4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PC2B4 | | | | | | | 0.00 | 0 | 0 |
| PC2C4 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 |
| PC2D4 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 |
| PCF03 On 06/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PCF03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PCF03 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| PNP03 On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PNP03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PNP03 | | | | | | | 0.00 | 0 | 0 |
| PNP04 On 16/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PNP04 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PNP04 | | | | | | | 0.00 | 0 | 0 |
| PR2A1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A1F | | | | | | | 0.00 | 0 | 0 |
| PR2A2 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A2B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A2B | | | | | | | 0.00 | 0 | 0 |
| PR2A3 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A3B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A3B | | | | | | | 0.00 | 0 | 0 |
| PR2A4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A4D | | | | | | | 0.00 | 0 | 0 |
| PR2A5 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A9D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A9D | | | | | | | 0.00 | 0 | 0 |
| PR2A6 On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2A9E SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2A9E | | | | | | | 0.00 | 0 | 0 |
| PR2B1 On 15/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B1B SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B1B | | | | | | | 0.00 | 0 | 0 |
| PR2B1 On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2B1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2B1F | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total PR2D1F SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2D1F | | | | | | | 0.00 | 0 | 0 |
| PR2D4 On 15/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PR2D4D SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PR2D4D | | | | | | | 0.00 | 0 | 0 |
| PRM1 On 15/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRM1A4 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRM1A4 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| PRP1/ On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP1A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP1A3 | | | | | | | 0.00 | 0 | 0 |
| PRP1E On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP1B3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP1B3 | | | | | | | 0.00 | 0 | 0 |
| PRP1C On 01/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP1C3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP1C3 | | | | | | | 0.00 | 0 | 0 |
| PRP2/ On 04/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRP2A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For PRP2A2 | | | | | | | 0.00 | 0 | 0 |
| R009P On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R009P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R009P | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Spot Bond | | | 6.90000 | 6.82000 | | 103,233,288,300,000.00 | 58,439,607,000 | 17,381,849,000 | |
| Total R157 SPOT | | | | | | 403 233 288 300 000.00 | 58,439,607,000 | 17,381,849,000 | |
| Total For R157 | | | | | | 403 233 288 300 000.00 | 58,439,607,000 | 17,381,849,000 | |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------------|-----------------------|----------------------|---------------|
| R186 On 21/12/2026 Spot Bond | | | 8.61000 | 8.51000 | | 183,853,230,330,000.00 | 21,353,453,000 | 8,972,750,900 | |
| Total R186 SPOT | | | | | | 183 853 230 330 000.00 | 21,353,453,000 | 8,972,750,900 | |
| Total For R186 | | | | | | 183 853 230 330 000.00 | 21,353,453,000 | 8,972,750,900 | |
| 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 | | | 216.48794 | 216.47616 | | 702,243,579,772,000.00 | 3,243,800,000 | 920,718,043 | |
| Total R189 SPOT | | | | | | 702 243 579 772 000.00 | 3,243,800,000 | 920,718,043 | |
| Total For R189 | | | | | | 702 243 579 772 000.00 | 3,243,800,000 | 920,718,043 | |
| R197 On 07/12/2023 Spot Bond | | | 2.41000 | 2.41000 | | 3,308,930,000,000.00 | 1,373,000,000 | 267,905,000 | |
| Total R197 SPOT | | | | | | 3 308 930 000 000.00 | 1,373,000,000 | 267,905,000 | |
| Total For R197 | | | | | | 3 308 930 000 000.00 | 1,373,000,000 | 267,905,000 | |
| R201 On 21/12/2014 Spot Bond | | | 6.46000 | 6.38000 | | 34,768,217,420,000.00 | 5,382,077,000 | 2,010,342,000 | |
| Total R201 SPOT | | | | | | 34 768 217 420 000.00 | 5,382,077,000 | 2,010,342,000 | |
| Total For R201 | | | | | | 34 768 217 420 000.00 | 5,382,077,000 | 2,010,342,000 | |
| R202 On 07/12/2033 Spot Bond | | | 2.45000 | 2.45000 | | 22,641,204,453,000.00 | 9,241,307,940 | 1,533,800,000 | |
| Total R202 SPOT | | | | | | 22 641 204 453 000.00 | 9,241,307,940 | 1,533,800,000 | |
| Total For R202 | | | | | | 22 641 204 453 000.00 | 9,241,307,940 | 1,533,800,000 | |
| R203 On 15/09/2017 Spot Bond | | | 7.60000 | 7.51000 | | 112,012,934,400,000.00 | 14,738,544,000 | 6,151,088,000 | |
| Total R203 SPOT | | | | | | 112 012 934 400 000.00 | 14,738,544,000 | 6,151,088,000 | |
| Total For R203 | | | | | | 112 012 934 400 000.00 | 14,738,544,000 | 6,151,088,000 | |
| R204 On 21/12/2018 Spot Bond | | | 7.91000 | 7.83000 | | 87,155,820,850,000.00 | 11,018,435,000 | 5,294,971,533 | |
| Total R204 SPOT | | | | | | 87 155 820 850 000.00 | 11,018,435,000 | 5,294,971,533 | |
| Total For R204 | | | | | | 87 155 820 850 000.00 | 11,018,435,000 | 5,294,971,533 | |
| R205 On 31/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 1,555,000,000 | |
| Total R205 SPOT | | | | | | 0.00 | 0 | 1,555,000,000 | |
| Total For R205 | | | | | | 0.00 | 0 | 1,555,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------------|-----------------------|----------------------|---------------|
| R206 On 15/01/2014 Spot Bond | | | 6.26500 | 6.18500 | | 75,391,518,930,000.00 | 12,033,762,000 | 5,512,980,000 | |
| Total R206 SPOT | | | | | | 75 391 518 930 000.00 | 12,033,762,000 | 5,512,980,000 | |
| Total For R206 | | | | | | 75 391 518 930 000.00 | 12,033,762,000 | 5,512,980,000 | |
| R207 On 15/01/2020 Spot Bond | | | 8.15000 | 8.05000 | | 172,787,991,890,000.00 | 21,200,980,600 | 8,398,008,000 | |
| Total R207 SPOT | | | | | | 172 787 991 890 000.00 | 21,200,980,600 | 8,398,008,000 | |
| Total For R207 | | | | | | 172 787 991 890 000.00 | 21,200,980,600 | 8,398,008,000 | |
| R208 On 31/03/2021 Spot Bond | | | 8.20000 | 8.09000 | | 129,228,244,400,000.00 | 15,759,542,000 | 5,591,237,497 | |
| Total R208 SPOT | | | | | | 129 228 244 400 000.00 | 15,759,542,000 | 5,591,237,497 | |
| Total For R208 | | | | | | 129 228 244 400 000.00 | 15,759,542,000 | 5,591,237,497 | |
| R209 On 31/03/2036 Spot Bond | | | 9.03000 | 8.92000 | | 141,879,080,070,000.00 | 15,711,969,000 | 8,778,039,000 | |
| Total R209 SPOT | | | | | | 141 879 080 070 000.00 | 15,711,969,000 | 8,778,039,000 | |
| Total For R209 | | | | | | 141 879 080 070 000.00 | 15,711,969,000 | 8,778,039,000 | |
| R210 On 31/03/2028 Spot Bond | | | 2.46000 | 2.46000 | | 575,467,800,000.00 | 233,930,000 | 748,288,000 | |
| Total R210 SPOT | | | | | | 575 467 800 000.00 | 233,930,000 | 748,288,000 | |
| Total For R210 | | | | | | 575 467 800 000.00 | 233,930,000 | 748,288,000 | |
| R211 On 31/01/2017 Spot Bond | | | 1.25000 | 1.25000 | | 3,760,000,000,000.00 | 3,008,000,000 | 893,160,000 | |
| Total R211 SPOT | | | | | | 3 760 000 000 000.00 | 3,008,000,000 | 893,160,000 | |
| Total For R211 | | | | | | 3 760 000 000 000.00 | 3,008,000,000 | 893,160,000 | |
| R212 On 31/01/2022 Spot Bond | | | 2.32000 | 2.31000 | | 2,909,280,000,000.00 | 1,254,000,000 | 826,472,832 | |
| Total R212 SPOT | | | | | | 2 909 280 000 000.00 | 1,254,000,000 | 826,472,832 | |
| Total For R212 | | | | | | 2 909 280 000 000.00 | 1,254,000,000 | 826,472,832 | |
| R213 On 28/02/2031 Spot Bond | | | 8.97500 | 8.87000 | | 20,333,760,000,000.00 | 2,265,600,000 | 1,200,135,000 | |
| Total R213 SPOT | | | | | | 20 333 760 000 000.00 | 2,265,600,000 | 1,200,135,000 | |
| Total For R213 | | | | | | 20 333 760 000 000.00 | 2,265,600,000 | 1,200,135,000 | |
| R214 On 28/02/2041 Spot Bond | | | 6.50000 | 6.50000 | | 36,858,900,000,000.00 | 5,670,600,000 | 3,038,894,000 | |
| Total R214 SPOT | | | | | | 36 858 900 000 000.00 | 5,670,600,000 | 3,038,894,000 | |
| Total For R214 | | | | | | 36 858 900 000 000.00 | 5,670,600,000 | 3,038,894,000 | |
| R221C On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total R221C SPOT | | | | | | 0.00 | 0 | 0 | |
| Total For R221C | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R222C On 15/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R222C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R222C | | | | | | | 0.00 | 0 | 0 |
| R223C On 15/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R223C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R223C | | | | | | | 0.00 | 0 | 0 |
| R224C On 15/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R224C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R224C | | | | | | | 0.00 | 0 | 0 |
| R225C On 15/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R225C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R225C | | | | | | | 0.00 | 0 | 0 |
| R226C On 15/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R226C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R226C | | | | | | | 0.00 | 0 | 0 |
| R227C On 15/03/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R227C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R227C | | | | | | | 0.00 | 0 | 0 |
| R228C On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R228C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R228C | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R321C On 21/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R321C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R321C | | | | | | | 0.00 | 0 | 0 |
| R322C On 21/12/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R322C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R322C | | | | | | | 0.00 | 0 | 0 |
| R323C On 21/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R323C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R323C | | | | | | | 0.00 | 0 | 0 |
| R324C On 21/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R324C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R324C | | | | | | | 0.00 | 0 | 0 |
| R325C On 21/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R325C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R325C | | | | | | | 0.00 | 0 | 0 |
| R326C On 21/12/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R326C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R326C | | | | | | | 0.00 | 0 | 0 |
| R327C On 21/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R327C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R327C | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R331C On 21/06/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | 0.00 | 0 | 0 |
| R332C On 21/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | 0.00 | 0 | 0 |
| R333C On 21/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R341C On 21/06/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R346C | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| RCSB01 On 16/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB01 | | | | | | | 0.00 | 0 | 0 |
| RCSB02 On 15/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB02 | | | | | | | 0.00 | 0 | 0 |
| RCSB03 On 15/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | 0.00 | 0 | 0 |
| RCSC04 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 |
| RCSC05 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 |
| RCSC06 On 06/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC06 | | | | | | | 0.00 | 0 | 0 |
| RCSC07 On 06/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSC07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC07 | | | | | | | 0.00 | 0 | 0 |
| RDFC01 On 07/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDFC01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC01 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RES05 On 17/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES05 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES05 | | | | | | | 0.00 | 0 | 0 |
| RES06 On 18/10/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES06 | | | | | | | 0.00 | 0 | 0 |
| RES07 On 14/02/2012 Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0 |
| Total RES07 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RES07 | | | | | | | 0.00 | 0 | 0 |
| RESB01 On 03/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RESB01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RESB01 | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | 0.00 | 0 | 0 |
| RP001 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RP001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RP001 | | | | | | | 0.00 | 0 | 0 |
| RP002 On 28/02/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RP002 SPOT | | | | | | | 0.00 | 0 | 0 |
| 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 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | 0.00 | 0 | 0 |
| RPP02U On 12/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP02U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP02U | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|-------------------|
| RPP03 On 10/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP03U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP03U | | | | | | | 0.00 | 0 | 0 |
| RPP04 On 07/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | 0.00 | 0 | 0 |
| RW02 On 31/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RW02 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RW02 | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | 0.00 | 0 | 0 |
| SA059 On 28/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SA059U SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SA059U | | | | | | | 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 | | 3,100,000,000,000.00 | 0.00 | 31,000,000 | 10,500,000 |
| Total SBK12 SPOT | | | | | | 3 100 000 000 000.00 | 0.00 | 31,000,000 | 10,500,000 |
| Total For SBK12 | | | | | | 3 100 000 000 000.00 | 0.00 | 31,000,000 | 10,500,000 |
| SBK13 On 24/11/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK13 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK13 | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| SBK7 On 24/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 2,000,000,000.00 | 20,000 | 18,008,000 |
| Total SBK7 SPOT | | | | | | | 2 000 000 000.00 | 20,000 | 18,008,000 |
| Total For SBK7 | | | | | | | 2 000 000 000.00 | 20,000 | 18,008,000 |
| SBK8 On 10/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 3,000,000,000.00 | 30,000 | 3,012,000 |
| Total SBK8 SPOT | | | | | | | 3 000 000 000.00 | 30,000 | 3,012,000 |
| Total For SBK8 | | | | | | | 3 000 000 000.00 | 30,000 | 3,012,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 1,200,000,000.00 | 12,000 | 5,005,000 |
| Total SBK9 SPOT | | | | | | | 1 200 000 000.00 | 12,000 | 5,005,000 |
| Total For SBK9 | | | | | | | 1 200 000 000.00 | 12,000 | 5,005,000 |
| SBK11 On 09/04/2014 Spot Bond | | | 5.75000 | 5.75000 | | | 0.00 | 0 | 0 |
| Total SBK11 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBK11 | | | | | | | 0.00 | 0 | 0 |
| SBN18 On 14/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN18 | | | | | | | 0.00 | 0 | 0 |
| SBN20 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 160,000,000,000.00 | 1,600,000 | 700,000 |
| Total SBN20 SPOT | | | | | | | 160 000 000 000.00 | 1,600,000 | 700,000 |
| Total For SBN20 | | | | | | | 160 000 000 000.00 | 1,600,000 | 700,000 |
| SBN27 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN27 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN27 | | | | | | | 0.00 | 0 | 0 |
| SBN29 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN29 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN29 | | | | | | | 0.00 | 0 | 0 |
| SBN31 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN31 | | | | | | | 0.00 | 0 | 0 |
| SBN33 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SBN34 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN34 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN34 | | | | | | | 0.00 | 0 | 0 |
| SBN35 On 15/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN35 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN35 | | | | | | | 0.00 | 0 | 0 |
| SBN36 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN36 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN36 | | | | | | | 0.00 | 0 | 0 |
| SBN42 On 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN42 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN42 | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | 0.00 | 0 | 0 |
| SBN48 On 22/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN48 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN48 | | | | | | | 0.00 | 0 | 0 |
| SBN49 On 02/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN49 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN49 | | | | | | | 0.00 | 0 | 0 |
| SBN50 On 23/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN50 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN50 | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN51 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN51 | | | | | | | 0.00 | 0 | 0 |
| SBN52 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBN52 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBN52 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|---------------|
| 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 | | | 0.00 | 0 | 0 |
| Total SBS15 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS15 | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 2,000,000,000.00 | 20,000 | 12,000 |
| Total SBS4 SPOT | | | | | | | 2 000 000 000.00 | 20,000 | 12,000 |
| Total For SBS4 | | | | | | | 2 000 000 000.00 | 20,000 | 12,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| 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 | | | 1,700,000,000.00 | 17,000 | 2,007,000 |
| Total SBS9 SPOT | | | | | | | 1 700 000 000.00 | 17,000 | 2,007,000 |
| Total For SBS9 | | | | | | | 1 700 000 000.00 | 17,000 | 2,007,000 |
| SBS10 On 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 320,000,000,000.00 | 3,200,000 | 1,400,000 |
| Total SBS10 SPOT | | | | | | | 320 000 000 000.00 | 3,200,000 | 1,400,000 |
| Total For SBS10 | | | | | | | 320 000 000 000.00 | 3,200,000 | 1,400,000 |
| SBS11 On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000 |
| Total SBS11 SPOT | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For SBS11 | | | | | | | 0.00 | 0 | 2,000,000 |
| SBS12 On 31/01/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBS12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SBS12 | | | | | | | 0.00 | 0 | 0 |
| SCM107 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM107 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM107 | | | | | | | 0.00 | 0 | 0 |
| SCM220 On 20/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM220 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM220 | | | | | | | 0.00 | 0 | 0 |
| SCM221 On 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SCM221 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SCM221 | | | | | | | 0.00 | 0 | 0 |
| 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 | 0 |
| Total SLI1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SLI1 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| SLI2 On 15/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 1,120,000,000,000.00 | 11,200,000 | 5,600,000 |
| Total SLI2 SPOT | | | | | | | 1 120 000 000 000.00 | 11,200,000 | 5,600,000 |
| Total For SLI2 | | | | | | | 1 120 000 000 000.00 | 11,200,000 | 5,600,000 |
| SMF1 On 27/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SMF1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SMF1 | | | | | | | 0.00 | 0 | 0 |
| SMF3 On 30/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SMF3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SMF3 | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 1,400,000,000,000.00 | 14,000,000 | 7,000,000 |
| Total SNT01 SPOT | | | | | | | 1 400 000 000 000.00 | 14,000,000 | 7,000,000 |
| Total For SNT01 | | | | | | | 1 400 000 000 000.00 | 14,000,000 | 7,000,000 |
| SPDA1 On 21/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SPDA1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA1 | | | | | | | 0.00 | 0 | 0 |
| SPDA2 On 21/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | 0.00 | 0 | 0 |
| SSA01 On 28/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | 0.00 | 0 | 0 |
| SYN83 On 25/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN833 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN833 | | | | | | | 0.00 | 0 | 0 |
| SYN85 On 23/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN859 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN859 | | | | | | | 0.00 | 0 | 0 |
| SYN86 On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN860 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN860 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SYN8€ On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN861 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN861 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 09/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN862 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN862 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 19/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN863 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN863 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 22/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN865 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN865 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 04/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN866 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN866 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN867 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN867 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 17/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN868 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN868 | | | | | | | 0.00 | 0 | 0 |
| SYN8€ On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN869 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN869 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 20/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN870 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN870 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 13/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN872 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN872 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| SYN87 On 14/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN873 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN873 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN874 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN874 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN875 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN875 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 20/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN876 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN876 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 14/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN877 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN877 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN878 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN878 | | | | | | | 0.00 | 0 | 0 |
| SYN87 On 22/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 38,900,000,000,000.00 | 389,000,000 | 152,000,000 |
| Total SYN879 SPOT | | | | | | | 38 900 000 000 000.00 | 389,000,000 | 152,000,000 |
| Total For SYN879 | | | | | | | 38 900 000 000 000.00 | 389,000,000 | 152,000,000 |
| SYN88 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 10,200,000,000,000.00 | 102,000,000 | 51,000,000 |
| Total SYN880 SPOT | | | | | | | 10 200 000 000 000.00 | 102,000,000 | 51,000,000 |
| Total For SYN880 | | | | | | | 10 200 000 000 000.00 | 102,000,000 | 51,000,000 |
| SYN88 On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN881 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN881 | | | | | | | 0.00 | 0 | 0 |
| SYN88 On 27/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SYN882 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SYN882 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| SZ18 On 30/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SZ18 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For SZ18 | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000 |
| Total SZ25 SPOT | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For SZ25 | | | | | | | 0.00 | 0 | 1,000,000 |
| 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 |
| TFS83 On 28/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS83 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS83 | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|---------------|
| TFS86 On 30/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS86 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS86 | | | | | | | 0.00 | 0 | 0 |
| TFS87 On 12/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS87 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS87 | | | | | | | 0.00 | 0 | 0 |
| TFS88 On 08/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS88 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TFS88 | | | | | | | 0.00 | 0 | 0 |
| TH7A2 On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH7A2A SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TH7A2A | | | | | | | 0.00 | 0 | 0 |
| THE7A On 18/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE7A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE7A1 | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 60,000,000.00 | 600,000 | 0 |
| Total THE7B SPOT | | | | | | | 60 000 000 000.00 | 600,000 | 0 |
| Total For THE7B | | | | | | | 60 000 000 000.00 | 600,000 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|---------------|
| THE8A On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | 0.00 | 0 | 0 |
| THE8E On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | 0.00 | 0 | 0 |
| THE8E On 18/04/2036 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/01/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A3 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A3 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A5 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A5 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 160,000,000,000.00 | 1,600,000 | 0 |
| Total THE9A7 SPOT | | | | | | | 160 000 000 000.00 | 1,600,000 | 0 |
| Total For THE9A7 | | | | | | | 160 000 000 000.00 | 1,600,000 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------------|----------------------|----------------------|--------------------|
| THE9E On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9B1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B1 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9C1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C1 | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9D1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D1 | | | | | | | 0.00 | 0 | 0 |
| THE9E On 18/07/2039 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | 0.00 | 0 | 0 |
| TL12 On 29/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TL12 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TL12 | | | | | | | 0.00 | 0 | 0 |
| TL15 On 29/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | 602,000,000,000.00 | 6,020,000 | 3,012,000 | |
| Total TL15 SPOT | | | | | | 602 000 000 000.00 | 6,020,000 | 3,012,000 | |
| Total For TL15 | | | | | | 602 000 000 000.00 | 6,020,000 | 3,012,000 | |
| TL20 On 22/02/2020 Spot Bond | | | 6.00000 | 6.00000 | | | 0.00 | 0 | 624,000,000 |
| Total TL20 SPOT | | | | | | | 0.00 | 0 | 624,000,000 |
| Total For TL20 | | | | | | | 0.00 | 0 | 624,000,000 |
| TN17 On 14/11/2017 Spot Bond | | | 100.00000 | 100.00000 | | 199,805,700,000,000.00 | 1,998,057,000 | 1,008,934,000 | |
| Total TN17 SPOT | | | | | | 199 805 700 000 000.00 | 1,998,057,000 | 1,008,934,000 | |
| Total For TN17 | | | | | | 199 805 700 000 000.00 | 1,998,057,000 | 1,008,934,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| TN20 On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 73,004,600,000,000.00 | 730,046,000 | 271,027,000 |
| Total TN20 SPOT | | | | | | | 73 004 600 000 000.00 | 730,046,000 | 271,027,000 |
| Total For TN20 | | | | | | | 73 004 600 000 000.00 | 730,046,000 | 271,027,000 |
| TN23 On 06/11/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 30,800,000,000,000.00 | 308,000,000 | 117,360,000 |
| Total TN23 SPOT | | | | | | | 30 800 000 000 000.00 | 308,000,000 | 117,360,000 |
| Total For TN23 | | | | | | | 30 800 000 000 000.00 | 308,000,000 | 117,360,000 |
| TN25 On 19/08/2025 Spot Bond | | | 100.00000 | 100.00000 | | | 53,200,000,000,000.00 | 532,000,000 | 182,570,000 |
| Total TN25 SPOT | | | | | | | 53 200 000 000 000.00 | 532,000,000 | 182,570,000 |
| Total For TN25 | | | | | | | 53 200 000 000 000.00 | 532,000,000 | 182,570,000 |
| TN27 On 14/11/2027 Spot Bond | | | 100.00000 | 100.00000 | | | 24,406,800,000,000.00 | 244,068,000 | 127,040,000 |
| Total TN27 SPOT | | | | | | | 24 406 800 000 000.00 | 244,068,000 | 127,040,000 |
| Total For TN27 | | | | | | | 24 406 800 000 000.00 | 244,068,000 | 127,040,000 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 10.00000 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 9.75000 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|-------------------|
| TSP12 On 02/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP121 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP121 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 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 |
| TSP12 On 05/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP123 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP123 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 26/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP124 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP124 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 23/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP125 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP125 | | | | | | | 0.00 | 0 | 0 |
| TSP12 On 04/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TSP126 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For TSP126 | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | | 4,400,000,000,000.00 | | 44,000,000 | 14,000,000 |
| Total UG21 SPOT | | | | | | 4 400 000 000 000.00 | | 44,000,000 | 14,000,000 |
| Total For UG21 | | | | | | 4 400 000 000 000.00 | | 44,000,000 | 14,000,000 |
| UTR02 On 21/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,000,000 |
| Total UTR02 SPOT | | | | | | | 0.00 | 0 | 6,000,000 |
| Total For UTR02 | | | | | | | 0.00 | 0 | 6,000,000 |
| UTR04 On 19/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR041 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR041 | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 19/04/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| VOD01 On 28/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VOD001 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For VOD001 | | | | | | | 0.00 | 0 | 0 |
| VOYT1 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 | | | 12,401,700,000,000.00 | 124,017,000 | 50,241,000 |
| Total WS04 SPOT | | | | | | | 12 401 700 000 000.00 | 124,017,000 | 50,241,000 |
| Total For WS04 | | | | | | | 12 401 700 000 000.00 | 124,017,000 | 50,241,000 |
| WS05 On 01/08/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 11,000,000,000,000.00 | 110,000,000 | 132,000,000 |
| Total WS05 SPOT | | | | | | | 11 000 000 000 000.00 | 110,000,000 | 132,000,000 |
| Total For WS05 | | | | | | | 11 000 000 000 000.00 | 110,000,000 | 132,000,000 |
| WSP1 On 28/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WSP1 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For WSP1 | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 6,200,000,000,000.00 | 62,000,000 | 31,000,000 |
| Total WSP2 SPOT | | | | | | | 6 200 000 000 000.00 | 62,000,000 | 31,000,000 |
| Total For WSP2 | | | | | | | 6 200 000 000 000.00 | 62,000,000 | 31,000,000 |
| 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 | | | 20,400,000,000,000.00 | 204,000,000 | 42,000,000 |
| Total WSP5 SPOT | | | | | | | 20 400 000 000 000.00 | 204,000,000 | 42,000,000 |
| Total For WSP5 | | | | | | | 20 400 000 000 000.00 | 204,000,000 | 42,000,000 |
| Z006 On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total Z006 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For Z006 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total ZA002 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA002 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total ZA013 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA013 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total ZA023 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA023 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------------|------------------------|-----------------------|
| ZA024 On 20/05/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA024 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA024 | | | | | | | 0.00 | 0 | 0 |
| ZA025 On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA025 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA025 | | | | | | | 0.00 | 0 | 0 |
| ZA026 On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA026 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA026 | | | | | | | 0.00 | 0 | 0 |
| ZA027 On 20/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA027 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA027 | | | | | | | 0.00 | 0 | 0 |
| ZA028 On 19/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA028 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA028 | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 3 031 899 686 115 000.00 | 212,424,586,479 | 85,362,960,888 |
| Total for SPOT : | | | | | | | 3,031,899,686,115,000.00 | 212,424,586,479 | 85,362,960,888 |
| Total Futures | | | | | | | 3 031 899 808 569 680.00 | 212,424,589,690 | 85,363,497,696 |
| Total Options | | | | | | | 0.00 | 0 | 42,925 |
| Grand Total: | | | | | | | 3,031,899,808,569,680.00 | 212,424,589,690 | 85,363,540,621 |