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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2014

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 06/11/2014 Bond Future | | | 123.05265 | 123.05265 | 123.05125 | 123.05125 | | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | | | 124.97151 | 124.97151 | 124.97040 | 124.97040 | | | 0.00 | 0 | 0 |
| EL28 On 07/05/2015 Bond Future | | | 125.59715 | 125.59715 | 125.59854 | 125.59854 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 121.99 | Call | | | 1,061.25000 | 1.06125 | 1,062,650 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 121.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.00 | Call | | | 1,051.25000 | 1.05125 | 1,052,650 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.01 | Call | | | 1,041.25000 | 1.04125 | 1,042,650 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.00 | Put | | | 1,029.60000 | 1.02960 | 1,028,490 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.01 | Put | | | 1,039.60000 | 1.03960 | 1,038,490 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 125.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 125.99 | Put | | | 1,019.60000 | 1.01960 | 1,018,490 | | 0.00 | 0 | 0 |
| EL28 On 07/05/2015 Bond Future | 124.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 | On | 07/05/2015 | Bond Future | 125.00 | Call | | | 598.54000 | 0.59854 | 597,150 | | 0.00 | 0 | 0 |
| EL28 | On | 07/05/2015 | Bond Future | 125.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 07/05/2015 | Bond Future | 125.01 | Call | | | 588.54000 | 0.58854 | 587,150 | | 0.00 | 0 | 0 |
| EL28 | On | 07/05/2015 | Bond Future | 125.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 07/05/2015 | Bond Future | 124.99 | Call | | | 608.54000 | 0.60854 | 607,150 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | | | 9.35679 | 84.86078 | 9.35776 | 84.85333 | | | 0.00 | 0 | 6,220 |
| ES33 | On | 05/02/2015 | Bond Future | | | 9.44370 | 86.17351 | 9.44468 | 86.16611 | | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | | | 9.51277 | 83.85212 | 9.51355 | 83.84631 | | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | | | 9.56891 | 85.40775 | 9.56958 | 85.40282 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 6,220 |
| ES33 | On | 06/11/2014 | Bond Future | 10.29 | Call | | | 6,712.94000 | 6.71294 | 6,720,390 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.30 | Call | | | 6,780.39000 | 6.78039 | 6,787,840 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.31 | Call | | | 6,847.74000 | 6.84774 | 6,855,190 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.01 | Call | | | 4,108.99000 | 4.10899 | 4,116,390 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 9.99 | Call | | | 3,968.98000 | 3.96898 | 3,976,380 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 9.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.00 | Call | | | 4,039.03000 | 4.03903 | 4,046,430 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.76 | Call | | | 1,806.92000 | 1.80692 | 1,812,730 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.74 | Call | | | 1,662.53000 | 1.66253 | 1,668,340 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.75 | Call | | | 1,734.77000 | 1.73477 | 1,740,580 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.60 | Call | | | 223.74000 | 0.22374 | 228,670 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.61 | Call | | | 297.09000 | 0.29709 | 302,020 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.59 | Call | | | 150.29000 | 0.15029 | 155,220 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,220 |
| I2025 | On | 06/11/2014 | Bond Future | | | 117.91125 | 117.91125 | 117.91114 | 117.91114 | | | 0.00 | 0 | 16 |
| I2025 | On | 05/02/2015 | Bond Future | | | 118.59299 | 118.59299 | 118.59310 | 118.59310 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2025 | On | 07/05/2015 | Bond Future | | | 120.62786 | 120.62786 | 120.63030 | 120.63030 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 16 |
| I2025 | On | 06/11/2014 | Bond Future | 116.99 | Call | | | 921.14000 | 0.92114 | 921,250 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 116.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.00 | Call | | | 911.14000 | 0.91114 | 911,250 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.01 | Call | | | 901.14000 | 0.90114 | 901,250 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 118.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 118.99 | Put | | | 396.90000 | 0.39690 | 397,010 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.00 | Put | | | 406.90000 | 0.40690 | 407,010 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.01 | Put | | | 416.90000 | 0.41690 | 417,010 | | 0.00 | 0 | 0 |
| I2025 | On | 07/05/2015 | Bond Future | 121.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 07/05/2015 | Bond Future | 121.00 | Put | | | 369.70000 | 0.36970 | 372,140 | | 0.00 | 0 | 0 |
| I2025 | On | 07/05/2015 | Bond Future | 121.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 07/05/2015 | Bond Future | 121.01 | Put | | | 379.70000 | 0.37970 | 382,140 | | 0.00 | 0 | 0 |
| I2025 | On | 07/05/2015 | Bond Future | 120.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 07/05/2015 | Bond Future | 120.99 | Put | | | 359.70000 | 0.35970 | 362,140 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 16 |
| I2038 | On | 06/11/2014 | Bond Future | | | 124.84173 | 124.84173 | 124.16163 | 124.16163 | | | 0.00 | 0 | 1,974 |
| I2038 | On | 05/02/2015 | Bond Future | | | 125.48681 | 125.48681 | 124.79669 | 124.79669 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2015 | Bond Future | | | 127.64009 | 127.64009 | 126.94043 | 126.94043 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 1,974 |
| I2038 | On | 06/11/2014 | Bond Future | 119.99 | Call | | | 4,171.63000 | 4.17163 | 4,851,730 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | Bond Future | 119.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | Bond Future | 120.00 | Call | | | 4,161.63000 | 4.16163 | 4,841,730 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | Bond Future | 120.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | Bond Future | 120.01 | Call | | | 4,151.63000 | 4.15163 | 4,831,730 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | Bond Future | 120.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | Bond Future | 123.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | Bond Future | 123.01 | Call | | | 1,786.69000 | 1.78669 | 2,476,810 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | Bond Future | 123.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | Bond Future | 122.99 | Call | | | 1,806.69000 | 1.80669 | 2,496,810 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | Bond Future | 122.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | Bond Future | 123.00 | Call | | | 1,796.69000 | 1.79669 | 2,486,810 | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2015 | Bond Future | 126.99 | Put | | | 49.57000 | 0.04957 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2015 | Bond Future | 127.00 | Call | | | 0.00000 | 0.00000 | 640,090 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2038 | On | 07/05/2015 | Bond Future | 127.00 | Put | | | 59.57000 | 0.05957 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2015 | Bond Future | 127.01 | Call | | | 0.00000 | 0.00000 | 630,090 | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2015 | Bond Future | 127.01 | Put | | | 69.57000 | 0.06957 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2015 | Bond Future | 126.99 | Call | | | 0.00000 | 0.00000 | 650,090 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 1,974 |
| I2046 | On | 06/11/2014 | Bond Future | | | 124.46923 | 124.46923 | 123.63488 | 123.63488 | | | 0.00 | 0 | 5,389 |
| I2046 | On | 05/02/2015 | Bond Future | | | 126.41007 | 126.41007 | 125.56302 | 125.56302 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | | | 127.20174 | 127.20174 | 126.34238 | 126.34238 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 5,389 |
| I2046 | On | 06/11/2014 | Bond Future | 104.43 | Call | | | 19,204.88000 | 19.20488 | 20,039,230 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | Bond Future | 104.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | Bond Future | 104.44 | Call | | | 19,194.88000 | 19.19488 | 20,029,230 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | Bond Future | 104.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | Bond Future | 104.45 | Call | | | 19,184.88000 | 19.18488 | 20,019,230 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | Bond Future | 104.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | Bond Future | 123.99 | Call | | | 1,573.02000 | 1.57302 | 2,420,070 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | Bond Future | 123.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | Bond Future | 124.00 | Call | | | 1,563.02000 | 1.56302 | 2,410,070 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | Bond Future | 124.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | Bond Future | 124.01 | Call | | | 1,553.02000 | 1.55302 | 2,400,070 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | Bond Future | 124.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | 127.01 | Call | | | 0.00000 | 0.00000 | 191,740 | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | 127.01 | Put | | | 667.62000 | 0.66762 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | 126.99 | Call | | | 0.00000 | 0.00000 | 211,740 | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | 126.99 | Put | | | 647.62000 | 0.64762 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | 127.00 | Call | | | 0.00000 | 0.00000 | 201,740 | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2015 | Bond Future | 127.00 | Put | | | 657.62000 | 0.65762 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 5,389 |
| I2050 | On | 06/11/2014 | Bond Future | | | 133.18697 | 133.18697 | 132.21020 | 132.21020 | | | 0.00 | 0 | 2,640 |
| I2050 | On | 05/02/2015 | Bond Future | | | 133.81579 | 133.81579 | 132.82408 | 132.82408 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | | | 136.11156 | 136.11156 | 135.10560 | 135.10560 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 2,640 |
| I2050 | On | 06/11/2014 | Bond Future | 125.99 | Call | | | 6,220.20000 | 6.22020 | 7,196,970 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 125.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.00 | Call | | | 6,210.20000 | 6.21020 | 7,186,970 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.01 | Call | | | 6,200.20000 | 6.20020 | 7,176,970 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050 | On | 05/02/2015 | Bond Future | 129.99 | Call | | | 2,834.08000 | 2.83408 | 3,825,790 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 129.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.00 | Call | | | 2,824.08000 | 2.82408 | 3,815,790 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.01 | Call | | | 2,814.08000 | 2.81408 | 3,805,790 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | 134.99 | Call | | | 115.60000 | 0.11560 | 1,121,560 | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | 134.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | 135.00 | Call | | | 105.60000 | 0.10560 | 1,111,560 | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | 135.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | 135.01 | Call | | | 95.60000 | 0.09560 | 1,101,560 | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2015 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 2,640 |
| R186 | On | 06/11/2014 | Bond Future | | | 7.89966 | 124.12043 | 7.88528 | 124.24624 | | 7.05 | 50,020,533.29 | 403 | 42,810 |
| R186 | On | 05/02/2015 | Bond Future | | | 7.95667 | 120.74490 | 7.94173 | 120.87301 | | 7.48 | 78,846,419.70 | 653 | 4,286 |
| R186 | On | 07/05/2015 | Bond Future | | | 7.99466 | 122.80321 | 7.97890 | 122.93585 | | 7.74 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | | | 8.01485 | 119.77704 | 7.99834 | 119.91362 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 128,866,952.99 | 1,056 | 47,096 |
| R186 | On | 06/11/2014 | Bond Future | 8.16 | Call | | | 2,390.12000 | 2.39012 | 2,262,200 | 7.15 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 5,219.97000 | 5.21997 | 5,094,160 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.00 | Put | | | 162.72000 | 0.16272 | 165,960 | 7.05 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.14 | Call | | | 2,226.22000 | 2.22622 | 2,098,050 | 7.14 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.14 | Put | | | 24.28000 | 0.02428 | 21,920 | 7.14 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.15 | Call | | | 2,307.99000 | 2.30799 | 2,179,940 | 7.15 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.15 | Put | | | 20.74000 | 0.02074 | 18,500 | 7.15 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 9.17 | Call | | | 10,557.50000 | 10.55750 | 10,431,690 | 7.69 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.16 | Put | | | 17.65000 | 0.01765 | 15,540 | 7.15 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.30 | Call | | | 3,558.02000 | 3.55802 | 3,431,810 | 7.24 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 8.30 | Put | | | 1.35000 | 0.00135 | 0,950 | 7.24 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 8.45 | Call | | | 4,807.29000 | 4.80729 | 4,681,450 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.45 | Put | | | 0.05000 | 0.00005 | 0,020 | 7.34 | 0.00 | 0 | 6,000 |
| R186 | On | 06/11/2014 | Bond Future | 9.17 | Put | | | 0.00000 | 0.00000 | 0,000 | 7.69 | 0.00 | 0 | 2,010 |
| R186 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 0.01000 | 0.00001 | 0,010 | 7.37 | 0.00 | 0 | 7,000 |
| R186 | On | 06/11/2014 | Bond Future | 8.53 | Call | | | 5,466.62000 | 5.46662 | 5,340,800 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.53 | Put | | | 0.01000 | 0.00001 | 0,000 | 7.39 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 8.60 | Call | | | 6,039.28000 | 6.03928 | 5,913,470 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.60 | Put | | | 0.00000 | 0.00000 | 0,000 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 7.70 | Call | | | 61.84000 | 0.06184 | 37,930 | 6.94 | 0.00 | 0 | 1,500 |
| R186 | On | 06/11/2014 | Bond Future | 7.70 | Put | | | 1,699.21000 | 1.69921 | 1,801,110 | 6.94 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186 | On | 06/11/2014 | Bond Future | 7.80 | Call | | | 223.41000 | 0.22341 | 164,110 | 6.98 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 7.80 | Put | | | 973.27000 | 0.97327 | 1,039,780 | 6.98 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.00 | Call | | | 1,161.38000 | 1.16138 | 1,038,810 | 7.05 | 0.00 | 0 | 1,500 |
| R186 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 8,697.31000 | 8.69731 | 8,571,830 | 7.97 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 71.91000 | 0.07191 | 74,540 | 7.97 | 0.00 | 0 | 9,600 |
| R186 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 6,775.54000 | 6.77554 | 6,654,280 | 7.85 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 187.28000 | 0.18728 | 194,130 | 7.85 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 6,848.42000 | 6.84842 | 6,726,930 | 7.85 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 180.85000 | 0.18085 | 187,470 | 7.85 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 6,921.43000 | 6.92143 | 6,799,710 | 7.86 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 174.62000 | 0.17462 | 181,010 | 7.86 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.26 | Put | | | 1,704.62000 | 1.70462 | 1,745,440 | 7.75 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.24 | Call | | | 3,935.80000 | 3.93580 | 3,845,130 | 7.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.24 | Put | | | 1,764.12000 | 1.76412 | 1,806,090 | 7.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.25 | Call | | | 3,987.78000 | 3.98778 | 3,896,520 | 7.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.25 | Put | | | 1,734.01000 | 1.73401 | 1,775,390 | 7.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.26 | Call | | | 4,040.40000 | 4.04040 | 3,948,580 | 7.75 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.01 | Call | | | 96.48000 | 0.09648 | 0,000 | | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.01 | Put | | | 0.00000 | 0.00000 | 40,100 | | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.99 | Put | | | 69.07000 | 0.06907 | 205,650 | | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.00 | Call | | | 13.74000 | 0.01374 | 0,000 | | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.00 | Put | | | 0.00000 | 0.00000 | 122,840 | | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 28,010 |
| Total For R186 | | | | | | | | | | | | 128,866,952.99 | 1,056 | 75,106 |
| R197 | On | 06/11/2014 | Bond Future | | | 290.24089 | 290.24089 | 290.24089 | 290.24089 | | | 0.00 | 0 | 908 |
| R197 | On | 05/02/2015 | Bond Future | | | 288.75004 | 288.75004 | 288.75067 | 288.75067 | | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | | | 293.70403 | 293.70403 | 293.71061 | 293.71061 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 908 |
| R197 | On | 06/11/2014 | Bond Future | 284.99 | Call | | | 5,250.89000 | 5.25089 | 5,250,890 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 284.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.00 | Call | | | 5,240.89000 | 5.24089 | 5,240,890 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.01 | Call | | | 5,230.89000 | 5.23089 | 5,230,890 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 288.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 288.99 | Put | | | 239.33000 | 0.23933 | 239,960 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.00 | Put | | | 249.33000 | 0.24933 | 249,960 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R197 | On | 05/02/2015 | Bond Future | 289.01 | Put | | | 259.33000 | 0.25933 | 259,960 | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | 293.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | 293.99 | Put | | | 279.39000 | 0.27939 | 285,970 | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | 294.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | 294.00 | Put | | | 289.39000 | 0.28939 | 295,970 | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | 294.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 07/05/2015 | Bond Future | 294.01 | Put | | | 299.39000 | 0.29939 | 305,970 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 908 |
| R202 | On | 06/11/2014 | Bond Future | | | 235.14154 | 235.14154 | 235.14086 | 235.14086 | | | 0.00 | 0 | 48,833 |
| R202 | On | 05/02/2015 | Bond Future | | | 235.61232 | 235.61232 | 235.61232 | 235.61232 | | | 0.00 | 0 | 1,520 |
| R202 | On | 07/05/2015 | Bond Future | | | 239.65449 | 239.65449 | 239.65891 | 239.65891 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 50,353 |
| R202 | On | 06/11/2014 | Bond Future | 226.99 | Call | | | 8,150.86000 | 8.15086 | 8,151,540 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 226.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.00 | Call | | | 8,140.86000 | 8.14086 | 8,141,540 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.01 | Call | | | 8,130.86000 | 8.13086 | 8,131,540 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.00 | Call | | | 2,612.32000 | 2.61232 | 2,612,320 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.01 | Call | | | 2,602.32000 | 2.60232 | 2,602,320 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 232.99 | Call | | | 2,622.32000 | 2.62232 | 2,622,320 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 232.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2015 | Bond Future | 238.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2015 | Bond Future | 238.49 | Call | | | 1,168.91000 | 1.16891 | 1,164,490 | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2015 | Bond Future | 238.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2015 | Bond Future | 238.50 | Call | | | 1,158.91000 | 1.15891 | 1,154,490 | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2015 | Bond Future | 238.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2015 | Bond Future | 238.51 | Call | | | 1,148.91000 | 1.14891 | 1,144,490 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 50,353 |
| R2023 | On | 06/11/2014 | Bond Future | | | 7.67007 | 102.00819 | 7.65574 | 102.09534 | | 5.80 | 176,780,193.27 | 1,733 | 8,612 |
| R2023 | On | 05/02/2015 | Bond Future | | | 7.73255 | 103.58617 | 7.71756 | 103.67489 | | 5.82 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | | | 7.76648 | 101.42463 | 7.75050 | 101.51687 | | 6.26 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | | | 7.77887 | 103.30541 | 7.76196 | 103.40061 | | 6.41 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 176,780,193.27 | 1,733 | 8,612 |
| R2023 | On | 06/11/2014 | Bond Future | 8.59 | Call | | | 5,487.33000 | 5.48733 | 5,400,180 | 6.26 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.59 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.26 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2023 | On | 06/11/2014 | Bond Future | 8.60 | Call | | | 5,543.98000 | 5.54398 | 5,456,830 | 6.27 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.60 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.27 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.61 | Call | | | 5,600.59000 | 5.60059 | 5,513,440 | 6.27 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.61 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.27 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 43.45000 | 0.04345 | 45,190 | 6.11 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 5,927.12000 | 5.92712 | 5,840,070 | 6.11 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 41.69000 | 0.04169 | 43,360 | 6.11 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 5,980.25000 | 5.98025 | 5,893,140 | 6.11 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 39.99000 | 0.03999 | 41,600 | 6.11 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 5,874.01000 | 5.87401 | 5,787,030 | 6.11 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.16 | Put | | | 892.88000 | 0.89288 | 916,370 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.14 | Call | | | 3,144.61000 | 3.14461 | 3,076,590 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.14 | Put | | | 926.49000 | 0.92649 | 950,710 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.15 | Call | | | 3,183.80000 | 3.18380 | 3,115,420 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.15 | Put | | | 909.56000 | 0.90956 | 933,420 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.16 | Call | | | 3,223.21000 | 3.22321 | 3,154,460 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.25 | Call | | | 3,918.49000 | 3.91849 | 3,849,440 | 6.50 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.25 | Put | | | 1,216.22000 | 1.21622 | 1,242,370 | 6.50 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.26 | Call | | | 3,956.22000 | 3.95622 | 3,886,880 | 6.50 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.26 | Put | | | 1,199.55000 | 1.19955 | 1,225,410 | 6.50 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 9.07 | Call | | | 7,384.07000 | 7.38407 | 7,297,590 | 6.79 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 9.07 | Put | | | 345.05000 | 0.34505 | 353,770 | 6.79 | 0.00 | 0 | 911 |
| R2023 | On | 06/08/2015 | Bond Future | 8.24 | Call | | | 3,880.89000 | 3.88089 | 3,812,140 | 6.50 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.24 | Put | | | 1,233.07000 | 1.23307 | 1,259,520 | 6.50 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 911 |
| Total For R2023 | | | | | | | | | | | | 176,780,193.27 | 1,733 | 9,523 |
| R203 | On | 06/11/2014 | Bond Future | | | 6.73513 | 105.14465 | 6.72075 | 105.18221 | | 2.00 | 182,005,389.15 | 1,731 | 11,227 |
| R203 | On | 05/02/2015 | Bond Future | | | 6.79324 | 106.77112 | 6.77717 | 106.80955 | | 1.96 | 0.00 | 0 | 2,093 |
| R203 | On | 07/05/2015 | Bond Future | | | 6.77947 | 104.42166 | 6.76057 | 104.46282 | | 1.99 | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | | | 6.68669 | 106.35849 | 6.66469 | 106.40165 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 182,005,389.15 | 1,731 | 13,320 |
| R203 | On | 06/11/2014 | Bond Future | 6.84 | Call | | | 336.15000 | 0.33615 | 299,810 | 1.98 | 0.00 | 0 | 45 |
| R203 | On | 06/11/2014 | Bond Future | 6.84 | Put | | | 25.20000 | 0.02520 | 26,420 | 1.98 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.85 | Call | | | 358.38000 | 0.35838 | 321,690 | 1.98 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.85 | Put | | | 21.41000 | 0.02141 | 22,280 | 1.98 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.86 | Call | | | 381.10000 | 0.38110 | 344,110 | 1.98 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.86 | Put | | | 18.11000 | 0.01811 | 18,680 | 1.98 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.98 | Call | | | 676.16000 | 0.67616 | 638,400 | 2.00 | 0.00 | 0 | 14 |
| R203 | On | 06/11/2014 | Bond Future | 6.98 | Put | | | 1.63000 | 0.00163 | 1,430 | 2.00 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.35 | Call | | | 3,678.24000 | 3.67824 | 3,639,820 | 2.12 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R203 | On | 05/02/2015 | Bond Future | 8.35 | Put | | | 0.24000 | 0.00024 | 0,250 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.36 | Call | | | 3,701.07000 | 3.70107 | 3,662,650 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.36 | Put | | | 0.22000 | 0.00022 | 0,230 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 7.69 | Call | | | 2,167.88000 | 2.16788 | 2,130,200 | 2.07 | 0.00 | 0 | 55 |
| R203 | On | 05/02/2015 | Bond Future | 7.69 | Put | | | 12.91000 | 0.01291 | 13,660 | 2.07 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.34 | Call | | | 3,655.39000 | 3.65539 | 3,616,980 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.34 | Put | | | 0.25000 | 0.00025 | 0,270 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.25 | Call | | | 1,280.51000 | 1.28051 | 1,248,200 | 2.04 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.25 | Put | | | 221.40000 | 0.22140 | 230,250 | 2.04 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.26 | Call | | | 1,297.22000 | 1.29722 | 1,264,740 | 2.04 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.26 | Put | | | 216.62000 | 0.21662 | 225,300 | 2.04 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.24 | Call | | | 1,263.89000 | 1.26389 | 1,231,740 | 2.04 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.24 | Put | | | 226.28000 | 0.22628 | 235,290 | 2.04 | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | 6.74 | Call | | | 147.65000 | 0.14765 | 104,490 | | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | 6.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | 6.75 | Call | | | 167.24000 | 0.16724 | 124,080 | | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | 6.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | 6.76 | Call | | | 186.82000 | 0.18682 | 143,660 | | 0.00 | 0 | 0 |
| R203 | On | 06/08/2015 | Bond Future | 6.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 114 |
| Total For R203 | | | | | | | | | | | | 182,005,389.15 | 1,731 | 13,434 |
| R2030 | On | 06/11/2014 | Bond Future | | | 8.33475 | 99.36164 | 8.32540 | 99.43989 | | | 0.00 | 0 | 4,191 |
| R2030 | On | 05/02/2015 | Bond Future | | | 8.39418 | 96.89185 | 8.38451 | 96.97154 | | | 0.00 | 0 | 470 |
| R2030 | On | 07/05/2015 | Bond Future | | | 8.43971 | 98.54454 | 8.42950 | 98.62755 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 4,661 |
| R2030 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 5,346.64000 | 5.34664 | 5,268,390 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 5,423.85000 | 5.42385 | 5,345,600 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 5,500.97000 | 5.50097 | 5,422,720 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 6,704.64000 | 6.70464 | 6,624,950 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 6,779.04000 | 6.77904 | 6,699,350 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 6,853.35000 | 6.85335 | 6,773,660 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.75 | Call | | | 2,558.47000 | 2.55847 | 2,475,460 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|---------------|
| R2030 On 07/05/2015 Bond Future | 8.76 | Call | | | 2,636.74000 | 2.63674 | 2,553,730 | | 0.00 | 0 | 0 |
| R2030 On 07/05/2015 Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 07/05/2015 Bond Future | 8.74 | Call | | | 2,480.10000 | 2.48010 | 2,397,090 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 4,661 |
| R2032 On 06/11/2014 Bond Future | | | 8.47493 | 98.90968 | 8.47063 | 98.94787 | | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | | | 8.53682 | 100.43971 | 8.53236 | 100.47876 | | | 0.00 | 0 | 2 |
| R2032 On 07/05/2015 Bond Future | | | 8.58255 | 97.99429 | 8.57773 | 98.03597 | | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | | | 8.61450 | 99.81251 | 8.60940 | 99.85614 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 2 |
| R2032 On 06/11/2014 Bond Future | 8.50 | Call | | | 260.42000 | 0.26042 | 222,230 | | 0.00 | 0 | 0 |
| R2032 On 06/11/2014 Bond Future | 8.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 06/11/2014 Bond Future | 8.51 | Call | | | 348.86000 | 0.34886 | 310,670 | | 0.00 | 0 | 0 |
| R2032 On 06/11/2014 Bond Future | 8.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 06/11/2014 Bond Future | 8.49 | Call | | | 171.86000 | 0.17186 | 133,670 | | 0.00 | 0 | 0 |
| R2032 On 06/11/2014 Bond Future | 8.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | 8.50 | Put | | | 283.97000 | 0.28397 | 323,020 | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | 8.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | 8.51 | Put | | | 196.08000 | 0.19608 | 235,130 | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | 8.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/02/2015 Bond Future | 8.49 | Put | | | 371.97000 | 0.37197 | 411,020 | | 0.00 | 0 | 0 |
| R2032 On 07/05/2015 Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 07/05/2015 Bond Future | 8.50 | Put | | | 675.70000 | 0.67570 | 717,380 | | 0.00 | 0 | 0 |
| R2032 On 07/05/2015 Bond Future | 8.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 07/05/2015 Bond Future | 8.51 | Put | | | 588.39000 | 0.58839 | 630,070 | | 0.00 | 0 | 0 |
| R2032 On 07/05/2015 Bond Future | 8.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 07/05/2015 Bond Future | 8.49 | Put | | | 763.13000 | 0.76313 | 804,810 | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | 8.50 | Put | | | 942.79000 | 0.94279 | 986,420 | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | 8.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | 8.51 | Put | | | 856.06000 | 0.85606 | 899,690 | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | 8.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 06/08/2015 Bond Future | 8.49 | Put | | | 1,029.63000 | 1.02963 | 1,073,260 | | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 2 |
| R2037 On 06/11/2014 Bond Future | | | 8.57460 | 101.62175 | 8.57526 | 101.61528 | | | 92,272,549.00 | 908 | 9,268 |
| R2037 On 05/02/2015 Bond Future | | | 8.63233 | 98.93657 | 8.63299 | 98.93018 | | | 89,834,405.56 | 908 | 4,728 |
| R2037 On 07/05/2015 Bond Future | | | 8.67779 | 100.62418 | 8.67825 | 100.61978 | | | 0.00 | 0 | 0 |
| R2037 On 06/08/2015 Bond Future | | | 8.71182 | 98.23006 | 8.71217 | 98.22675 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total R2037 Future | | | | | | | | | | | | 182,106,954.56 | 1,816 | 13,996 |
| R2037 | On | 06/11/2014 | Bond Future | 9.70 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/11/2014 | Bond Future | 9.71 | Call | | | 10,206.85000 | 10.20685 | 10,213,320 | | 0.00 | 0 | 0 |
| R2037 | On | 06/11/2014 | Bond Future | 9.71 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/11/2014 | Bond Future | 9.69 | Call | | | 10,041.75000 | 10.04175 | 10,048,220 | | 0.00 | 0 | 0 |
| R2037 | On | 06/11/2014 | Bond Future | 9.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/11/2014 | Bond Future | 9.70 | Call | | | 10,124.36000 | 10.12436 | 10,130,830 | | 0.00 | 0 | 0 |
| R2037 | On | 05/02/2015 | Bond Future | 9.49 | Call | | | 7,772.27000 | 7.77227 | 7,778,660 | | 0.00 | 0 | 0 |
| R2037 | On | 05/02/2015 | Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 05/02/2015 | Bond Future | 9.50 | Call | | | 7,857.14000 | 7.85714 | 7,863,530 | | 0.00 | 0 | 0 |
| R2037 | On | 05/02/2015 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 05/02/2015 | Bond Future | 9.51 | Call | | | 7,941.88000 | 7.94188 | 7,948,270 | | 0.00 | 0 | 0 |
| R2037 | On | 05/02/2015 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.00 | Call | | | 3,006.00000 | 3.00600 | 3,010,400 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.01 | Call | | | 3,097.10000 | 3.09710 | 3,101,500 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 8.99 | Call | | | 2,914.77000 | 2.91477 | 2,919,170 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 263.40000 | 0.26340 | 266,710 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.75 | Call | | | 357.77000 | 0.35777 | 361,080 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.76 | Call | | | 452.00000 | 0.45200 | 455,310 | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 182,106,954.56 | 1,816 | 13,996 |
| R204 | On | 06/11/2014 | Bond Future | | | 7.04507 | 106.47027 | 7.03070 | 106.52185 | | 2.92 | 131,810,194.26 | 1,238 | 8,741 |
| R204 | On | 05/02/2015 | Bond Future | | | 7.10498 | 104.08261 | 7.08944 | 104.13526 | | 3.00 | 0.00 | 0 | 1,988 |
| R204 | On | 07/05/2015 | Bond Future | | | 7.12335 | 105.85665 | 7.10591 | 105.91227 | | 3.04 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | | | 7.09709 | 103.77867 | 7.07775 | 103.83654 | | 3.15 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 131,810,194.26 | 1,238 | 10,729 |
| R204 | On | 06/11/2014 | Bond Future | 6.99 | Call | | | 116.78000 | 0.11678 | 88,060 | 2.87 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 6.99 | Put | | | 263.03000 | 0.26303 | 285,890 | 2.87 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.00 | Call | | | 130.84000 | 0.13084 | 100,200 | 2.87 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.00 | Put | | | 241.14000 | 0.24114 | 262,080 | 2.87 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.01 | Call | | | 146.00000 | 0.14600 | 113,480 | 2.87 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.01 | Put | | | 220.35000 | 0.22035 | 239,410 | 2.87 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.99 | Call | | | 3,375.14000 | 3.37514 | 3,323,560 | 3.14 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.99 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.14 | 0.00 | 0 | 1,270 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R204 | On | 05/02/2015 | Bond Future | 8.26 | Call | | | 3,882.61000 | 3.88261 | 3,830,330 | 3.24 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.26 | Put | | | 7.35000 | 0.00735 | 7,720 | 3.24 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.24 | Call | | | 3,818.74000 | 3.81874 | 3,766,500 | 3.24 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.24 | Put | | | 8.17000 | 0.00817 | 8,580 | 3.24 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.25 | Call | | | 3,850.69000 | 3.85069 | 3,798,430 | 3.24 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.25 | Put | | | 7.77000 | 0.00777 | 8,160 | 3.24 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.51 | Call | | | 1,714.95000 | 1.71495 | 1,673,500 | 3.10 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.51 | Put | | | 435.46000 | 0.43546 | 449,630 | 3.10 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.49 | Call | | | 1,670.01000 | 1.67001 | 1,629,050 | 3.10 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.49 | Put | | | 453.38000 | 0.45338 | 468,040 | 3.10 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.50 | Call | | | 1,692.42000 | 1.69242 | 1,651,210 | 3.10 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.50 | Put | | | 444.35000 | 0.44435 | 458,760 | 3.10 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.76 | Call | | | 2,448.50000 | 2.44850 | 2,403,130 | 3.26 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.76 | Put | | | 430.82000 | 0.43082 | 443,320 | 3.26 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 8.41 | Call | | | 4,032.44000 | 4.03244 | 3,979,210 | 3.36 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 8.41 | Put | | | 137.67000 | 0.13767 | 142,310 | 3.36 | 0.00 | 0 | 699 |
| R204 | On | 06/08/2015 | Bond Future | 7.74 | Call | | | 2,403.75000 | 2.40375 | 2,358,720 | 3.26 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.74 | Put | | | 444.52000 | 0.44452 | 457,360 | 3.26 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 2,426.08000 | 2.42608 | 2,380,890 | 3.26 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 437.62000 | 0.43762 | 450,300 | 3.26 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 1,969 |
| Total For R204 | | | | | | | | | | | | 131,810,194.26 | 1,238 | 12,698 |
| R2044 | On | 06/11/2014 | Bond Future | | | 8.66446 | 103.33062 | 8.66009 | 103.37721 | | | 0.00 | 0 | 3,002 |
| R2044 | On | 05/02/2015 | Bond Future | | | 8.72050 | 100.54663 | 8.71598 | 100.59424 | | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | | | 8.76498 | 102.26178 | 8.76014 | 102.31226 | | | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2015 | Bond Future | | | 8.79880 | 99.77280 | 8.79372 | 99.82536 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 3,002 |
| R2044 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 3,417.10000 | 3.41710 | 3,370,510 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 3,517.59000 | 3.51759 | 3,471,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 3,617.89000 | 3.61789 | 3,571,300 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 8.99 | Call | | | 2,818.23000 | 2.81823 | 2,770,620 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 2,918.52000 | 2.91852 | 2,870,910 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.01 | Call | | | 3,018.63000 | 3.01863 | 2,971,020 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 9.00 | Call | | | 2,450.88000 | 2.45088 | 2,400,400 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2044 On 07/05/2015 Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 On 07/05/2015 Bond Future | 9.01 | Call | | | 2,550.84000 | 2.55084 | 2,500,360 | | 0.00 | 0 | 0 |
| R2044 On 07/05/2015 Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 On 07/05/2015 Bond Future | 8.99 | Call | | | 2,350.76000 | 2.35076 | 2,300,280 | | 0.00 | 0 | 0 |
| R2044 On 07/05/2015 Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 On 06/08/2015 Bond Future | 8.74 | Put | | | 558.69000 | 0.55869 | 611,250 | | 0.00 | 0 | 0 |
| R2044 On 06/08/2015 Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 On 06/08/2015 Bond Future | 8.75 | Put | | | 454.29000 | 0.45429 | 506,850 | | 0.00 | 0 | 0 |
| R2044 On 06/08/2015 Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 On 06/08/2015 Bond Future | 8.76 | Put | | | 350.07000 | 0.35007 | 402,630 | | 0.00 | 0 | 0 |
| R2044 On 06/08/2015 Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 3,002 |
| R2048 On 06/11/2014 Bond Future | | | 8.64953 | 102.81050 | 8.65018 | 102.80336 | | | 166,244,578.50 | 1,617 | 26,526 |
| R2048 On 05/02/2015 Bond Future | | | 8.70654 | 104.40083 | 8.70718 | 104.39389 | | | 208,801,660.00 | 2,000 | 6,597 |
| R2048 On 07/05/2015 Bond Future | | | 8.74691 | 101.74655 | 8.74737 | 101.74161 | | | 0.00 | 0 | 0 |
| R2048 On 06/08/2015 Bond Future | | | 8.77624 | 103.63375 | 8.77661 | 103.62980 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 375,046,238.50 | 3,617 | 33,123 |
| R2048 On 06/11/2014 Bond Future | 9.72 | Call | | | 10,644.18000 | 10.64418 | 10,651,320 | | 0.00 | 0 | 0 |
| R2048 On 06/11/2014 Bond Future | 9.72 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 06/11/2014 Bond Future | 9.73 | Call | | | 10,734.15000 | 10.73415 | 10,741,290 | | 0.00 | 0 | 0 |
| R2048 On 06/11/2014 Bond Future | 9.73 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 06/11/2014 Bond Future | 9.74 | Call | | | 10,823.96000 | 10.82396 | 10,831,100 | | 0.00 | 0 | 0 |
| R2048 On 06/11/2014 Bond Future | 9.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 05/02/2015 Bond Future | 9.49 | Call | | | 7,896.74000 | 7.89674 | 7,903,680 | | 0.00 | 0 | 0 |
| R2048 On 05/02/2015 Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 05/02/2015 Bond Future | 9.50 | Call | | | 7,990.44000 | 7.99044 | 7,997,380 | | 0.00 | 0 | 0 |
| R2048 On 05/02/2015 Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 05/02/2015 Bond Future | 9.51 | Call | | | 8,083.96000 | 8.08396 | 8,090,900 | | 0.00 | 0 | 0 |
| R2048 On 05/02/2015 Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2015 Bond Future | 9.25 | Call | | | 5,156.51000 | 5.15651 | 5,161,450 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2015 Bond Future | 9.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2015 Bond Future | 9.26 | Call | | | 5,254.32000 | 5.25432 | 5,259,260 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2015 Bond Future | 9.26 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2015 Bond Future | 9.24 | Call | | | 5,058.52000 | 5.05852 | 5,063,460 | | 0.00 | 0 | 0 |
| R2048 On 07/05/2015 Bond Future | 9.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2015 Bond Future | 8.74 | Put | | | 392.07000 | 0.39207 | 388,120 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2015 Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2015 Bond Future | 8.75 | Put | | | 284.71000 | 0.28471 | 280,760 | | 0.00 | 0 | 0 |
| R2048 On 06/08/2015 Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 177.55000 | 0.17755 | 173,600 | | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 375,046,238.50 | 3,617 | 33,123 |
| R207 | On | 06/11/2014 | Bond Future | | | 7.28500 | 102.18087 | 7.27064 | 102.24188 | | 3.90 | 117,610,181.37 | 1,151 | 35,198 |
| R207 | On | 05/02/2015 | Bond Future | | | 7.34630 | 100.12049 | 7.33100 | 100.18269 | | 3.89 | 120,144,588.00 | 1,200 | 4,327 |
| R207 | On | 07/05/2015 | Bond Future | | | 7.37852 | 101.82756 | 7.36172 | 101.89286 | | 3.99 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | | | 7.37717 | 100.07051 | 7.35892 | 100.13820 | | 4.18 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 237,754,769.37 | 2,351 | 39,525 |
| R207 | On | 06/11/2014 | Bond Future | 7.34 | Call | | | 409.00000 | 0.40900 | 353,990 | 3.86 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.34 | Put | | | 114.72000 | 0.11472 | 120,720 | 3.86 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.35 | Call | | | 438.93000 | 0.43893 | 382,820 | 3.86 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.35 | Put | | | 102.31000 | 0.10231 | 107,210 | 3.86 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.36 | Call | | | 469.88000 | 0.46988 | 412,780 | 3.87 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.36 | Put | | | 90.94000 | 0.09094 | 94,850 | 3.87 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.49 | Call | | | 4,593.37000 | 4.59337 | 4,531,710 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.49 | Put | | | 11.92000 | 0.01192 | 12,460 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.50 | Call | | | 4,631.22000 | 4.63122 | 4,569,540 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.50 | Put | | | 11.37000 | 0.01137 | 11,890 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.51 | Call | | | 4,669.02000 | 4.66902 | 4,607,310 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.51 | Put | | | 10.79000 | 0.01079 | 11,280 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.26 | Call | | | 3,617.82000 | 3.61782 | 3,559,230 | 4.20 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.26 | Put | | | 198.00000 | 0.19800 | 204,710 | 4.20 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 7.73 | Call | | | 2,023.76000 | 2.02376 | 1,976,190 | 4.05 | 0.00 | 0 | 66 |
| R207 | On | 07/05/2015 | Bond Future | 7.73 | Put | | | 604.09000 | 0.60409 | 621,820 | 4.05 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.24 | Call | | | 3,552.46000 | 3.55246 | 3,494,140 | 4.20 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.24 | Put | | | 207.21000 | 0.20721 | 214,190 | 4.20 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.25 | Call | | | 3,585.10000 | 3.58510 | 3,526,640 | 4.20 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.25 | Put | | | 202.56000 | 0.20256 | 209,400 | 4.20 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 2,308.01000 | 2.30801 | 2,261,250 | 4.25 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 869.70000 | 0.86970 | 890,630 | 4.25 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.76 | Call | | | 2,332.51000 | 2.33251 | 2,285,510 | 4.25 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.76 | Put | | | 857.76000 | 0.85776 | 878,450 | 4.25 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.46 | Call | | | 1,653.59000 | 1.65359 | 1,614,160 | 4.17 | 0.00 | 0 | 70 |
| R207 | On | 06/08/2015 | Bond Future | 7.46 | Put | | | 1,279.40000 | 1.27940 | 1,307,660 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.74 | Call | | | 2,283.61000 | 2.28361 | 2,237,090 | 4.25 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.74 | Put | | | 881.77000 | 0.88177 | 902,940 | 4.25 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 136 |
| Total For R207 | | | | | | | | | | | | 237,754,769.37 | 2,351 | 39,661 |
| R208 | On | 06/11/2014 | Bond Future | | | 7.46006 | 97.21275 | 7.44573 | 97.28298 | | 4.81 | 144,360,933.75 | 1,485 | 52,023 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R208 | On | 05/02/2015 | Bond Future | | | 7.52178 | 98.71652 | 7.50666 | 98.78812 | | 4.72 | 0.00 | 0 | 4 |
| R208 | On | 07/05/2015 | Bond Future | | | 7.55452 | 96.99738 | 7.53819 | 97.07212 | | 5.05 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | | | 7.56037 | 98.79647 | 7.54289 | 98.87377 | | 5.14 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 144,360,933.75 | 1,485 | 52,027 |
| R208 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 0.00000 | 0.00000 | 0,000 | 5.26 | 0.00 | 0 | 1,520 |
| R208 | On | 06/11/2014 | Bond Future | 7.44 | Put | | | 289.71000 | 0.28971 | 309,700 | 4.79 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.45 | Call | | | 286.13000 | 0.28613 | 233,750 | 4.80 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.45 | Put | | | 265.20000 | 0.26520 | 283,050 | 4.80 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.46 | Call | | | 312.02000 | 0.31202 | 257,600 | 4.80 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.46 | Put | | | 242.08000 | 0.24208 | 257,890 | 4.80 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 5,004.34000 | 5.00434 | 4,934,110 | 5.26 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.44 | Call | | | 261.61000 | 0.26161 | 211,370 | 4.79 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.51 | Call | | | 4,645.31000 | 4.64531 | 4,575,080 | 4.97 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.51 | Put | | | 31.72000 | 0.03172 | 33,090 | 4.97 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.49 | Call | | | 4,558.85000 | 4.55885 | 4,488,740 | 4.97 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.49 | Put | | | 34.55000 | 0.03455 | 36,040 | 4.97 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.50 | Call | | | 4,602.05000 | 4.60205 | 4,531,880 | 4.97 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.50 | Put | | | 33.09000 | 0.03309 | 34,520 | 4.97 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.01 | Call | | | 2,731.37000 | 2.73137 | 2,673,790 | 5.13 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.01 | Put | | | 600.18000 | 0.60018 | 617,340 | 5.13 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 7.99 | Call | | | 2,666.21000 | 2.66621 | 2,609,190 | 5.13 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 7.99 | Put | | | 624.19000 | 0.62419 | 641,910 | 5.13 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.00 | Call | | | 2,698.71000 | 2.69871 | 2,641,410 | 5.13 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.00 | Put | | | 612.09000 | 0.61209 | 629,530 | 5.13 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.85 | Put | | | 251.74000 | 0.25174 | 258,630 | 5.46 | 0.00 | 0 | 198 |
| R208 | On | 06/08/2015 | Bond Future | 7.99 | Put | | | 977.98000 | 0.97798 | 1,000,290 | 5.22 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.00 | Call | | | 2,961.14000 | 2.96114 | 2,905,890 | 5.22 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.00 | Put | | | 964.33000 | 0.96433 | 986,380 | 5.22 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.01 | Call | | | 2,990.75000 | 2.99075 | 2,935,250 | 5.22 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.01 | Put | | | 950.83000 | 0.95083 | 972,630 | 5.22 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.85 | Call | | | 5,829.67000 | 5.82967 | 5,759,260 | 5.46 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 7.99 | Call | | | 2,931.64000 | 2.93164 | 2,876,650 | 5.22 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 1,718 |
| Total For R208 | | | | | | | | | | | | 144,360,933.75 | 1,485 | 53,745 |
| R209 | On | 06/11/2014 | Bond Future | | | 8.49433 | 78.74845 | 8.49495 | 78.74342 | | 11.06 | 81,110,903.50 | 1,030 | 27,253 |
| R209 | On | 05/02/2015 | Bond Future | | | 8.54852 | 79.96661 | 8.54914 | 79.96163 | | 11.32 | 82,365,608.30 | 1,030 | 1,577 |
| R209 | On | 07/05/2015 | Bond Future | | | 8.58841 | 78.18001 | 8.58884 | 78.17659 | | 12.31 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | | | 8.61618 | 79.63039 | 8.61650 | 79.62786 | | 12.70 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 163,476,511.80 | 2,060 | 28,830 |
| R209 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 528.94000 | 0.52894 | 498,740 | 10.93 | 0.00 | 0 | 5,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 487.97000 | 0.48797 | 452,740 | 10.93 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.75 | Call | | | 2,058.59000 | 2.05859 | 2,054,960 | 11.06 | 0.00 | 0 | 2,200 |
| R209 | On | 06/11/2014 | Bond Future | 8.75 | Put | | | 30.00000 | 0.03000 | 21,340 | 11.06 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 0.31000 | 0.00031 | 0,130 | 11.30 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.50 | Call | | | 7,544.64000 | 7.54464 | 7,549,670 | 11.75 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | 11.75 | 0.00 | 0 | 5,500 |
| R209 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 3,864.93000 | 3.86493 | 3,869,690 | 11.28 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 0.38000 | 0.00038 | 0,160 | 11.29 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.00 | Call | | | 10,882.22000 | 10.88222 | 10,887,250 | 11.98 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.00 | Put | | | 0.00000 | 0.00000 | 0,000 | 11.98 | 0.00 | 0 | 1,640 |
| R209 | On | 06/11/2014 | Bond Future | 9.05 | Call | | | 4,312.87000 | 4.31287 | 4,317,820 | 11.34 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 8.95 | Put | | | 1.04000 | 0.00104 | 0,490 | 11.24 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 4,014.66000 | 4.01466 | 4,019,510 | 11.30 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.25 | Put | | | 0.00000 | 0.00000 | 0,000 | 11.52 | 0.00 | 0 | 2,200 |
| R209 | On | 06/11/2014 | Bond Future | 10.05 | Call | | | 11,202.18000 | 11.20218 | 11,207,210 | 11.98 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.05 | Put | | | 0.00000 | 0.00000 | 0,000 | 11.98 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.58 | Call | | | 8,096.00000 | 8.09600 | 8,101,030 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 0.47000 | 0.00047 | 0,200 | 11.28 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 3,939.84000 | 3.93984 | 3,944,650 | 11.29 | 0.00 | 0 | 1,640 |
| R209 | On | 06/11/2014 | Bond Future | 8.95 | Call | | | 3,564.30000 | 3.56430 | 3,568,780 | 11.24 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.58 | Put | | | 0.00000 | 0.00000 | 0,000 | 11.82 | 0.00 | 0 | 907 |
| R209 | On | 06/11/2014 | Bond Future | 9.95 | Call | | | 10,559.82000 | 10.55982 | 10,564,850 | 11.98 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.95 | Put | | | 0.00000 | 0.00000 | 0,000 | 11.98 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.05 | Put | | | 0.13000 | 0.00013 | 0,050 | 11.34 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.25 | Call | | | 5,777.05000 | 5.77705 | 5,782,080 | 11.52 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 309.18000 | 0.30918 | 303,530 | 11.65 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 299.97000 | 0.29997 | 294,410 | 11.66 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 5,689.87000 | 5.68987 | 5,689,390 | 11.67 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 291.00000 | 0.29100 | 285,540 | 11.67 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 4,110.47000 | 4.11047 | 4,107,230 | 11.49 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 617.37000 | 0.61737 | 609,150 | 11.49 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 5,564.16000 | 5.56416 | 5,563,490 | 11.65 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 5,626.95000 | 5.62695 | 5,626,370 | 11.66 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.00 | Call | | | 4,619.10000 | 4.61910 | 4,614,960 | 12.48 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.00 | Put | | | 1,451.58000 | 1.45158 | 1,444,020 | 12.48 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.01 | Call | | | 4,669.89000 | 4.66989 | 4,665,800 | 12.49 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.01 | Put | | | 1,427.81000 | 1.42781 | 1,420,300 | 12.49 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 8.99 | Call | | | 4,568.53000 | 4.56853 | 4,564,340 | 12.47 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 8.99 | Put | | | 1,475.68000 | 1.47568 | 1,468,070 | 12.47 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.01 | Call | | | 5,229.91000 | 5.22991 | 5,225,660 | 12.88 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.01 | Put | | | 2,215.09000 | 2.21509 | 2,208,310 | 12.88 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R209 | On | 06/08/2015 | Bond Future | 9.90 | Call | | | 9,872.15000 | 9.87215 | 9,870,740 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.90 | Put | | | 669.64000 | 0.66964 | 665,700 | 13.38 | 0.00 | 0 | 2,914 |
| R209 | On | 06/08/2015 | Bond Future | 8.99 | Call | | | 5,135.63000 | 5.13563 | 5,131,340 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 8.99 | Put | | | 2,269.68000 | 2.26968 | 2,262,860 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.00 | Call | | | 5,182.69000 | 5.18269 | 5,178,420 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.00 | Put | | | 2,242.25000 | 2.24225 | 2,235,450 | 12.87 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 30,701 |
| Total For R209 | | | | | | | | | | | | 163,476,511.80 | 2,060 | 59,531 |
| R210 | On | 06/11/2014 | Bond Future | | | 173.49913 | 173.49913 | 173.49874 | 173.49874 | | | 0.00 | 0 | 628 |
| R210 | On | 05/02/2015 | Bond Future | | | 176.20450 | 176.20450 | 176.20450 | 176.20450 | | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | | | 177.13964 | 177.13964 | 177.14315 | 177.14315 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 628 |
| R210 | On | 06/11/2014 | Bond Future | 169.01 | Call | | | 4,488.74000 | 4.48874 | 4,489,130 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 168.99 | Call | | | 4,508.74000 | 4.50874 | 4,509,130 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 168.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.00 | Call | | | 4,498.74000 | 4.49874 | 4,499,130 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.01 | Call | | | 1,194.50000 | 1.19450 | 1,194,500 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 174.99 | Call | | | 1,214.50000 | 1.21450 | 1,214,500 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 174.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.00 | Call | | | 1,204.50000 | 1.20450 | 1,204,500 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | 177.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | 176.99 | Call | | | 153.15000 | 0.15315 | 149,640 | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | 176.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | 177.00 | Call | | | 143.15000 | 0.14315 | 139,640 | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | 177.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2015 | Bond Future | 177.01 | Call | | | 133.15000 | 0.13315 | 129,640 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 628 |
| R211 | On | 06/11/2014 | Bond Future | | | 132.68968 | 132.68968 | 132.69279 | 132.69279 | | | 0.00 | 0 | 1,120 |
| R211 | On | 05/02/2015 | Bond Future | | | 133.15278 | 133.15278 | 133.15627 | 133.15627 | | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | | | 135.43763 | 135.43763 | 135.44384 | 135.44384 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R211 | On | 06/11/2014 | Bond Future | 129.99 | Call | | | 2,702.79000 | 2.70279 | 2,699,680 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 129.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.00 | Call | | | 2,692.79000 | 2.69279 | 2,689,680 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R211 | On | 06/11/2014 | Bond Future | 130.01 | Call | | | 2,682.79000 | 2.68279 | 2,679,680 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.00 | Call | | | 156.27000 | 0.15627 | 152,780 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.01 | Call | | | 146.27000 | 0.14627 | 142,780 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 132.99 | Call | | | 166.27000 | 0.16627 | 162,780 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 132.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | 135.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | 135.01 | Call | | | 433.84000 | 0.43384 | 427,630 | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | 134.99 | Call | | | 453.84000 | 0.45384 | 447,630 | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | 134.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 07/05/2015 | Bond Future | 135.00 | Call | | | 443.84000 | 0.44384 | 437,630 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R212 | On | 06/11/2014 | Bond Future | | | 137.91045 | 137.91045 | 138.00116 | 138.00116 | | | 0.00 | 0 | 14,864 |
| R212 | On | 05/02/2015 | Bond Future | | | 138.29819 | 138.29819 | 138.39066 | 138.39066 | | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | | | 140.67137 | 140.67137 | 140.76819 | 140.76819 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 14,864 |
| R212 | On | 06/11/2014 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 134.99 | Call | | | 3,011.16000 | 3.01116 | 2,920,450 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 134.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.00 | Call | | | 3,001.16000 | 3.00116 | 2,910,450 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.01 | Call | | | 2,991.16000 | 2.99116 | 2,900,450 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 137.99 | Call | | | 400.66000 | 0.40066 | 308,190 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 137.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.00 | Call | | | 390.66000 | 0.39066 | 298,190 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.01 | Call | | | 380.66000 | 0.38066 | 288,190 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | 140.99 | Put | | | 221.81000 | 0.22181 | 318,630 | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | 141.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | 141.00 | Put | | | 231.81000 | 0.23181 | 328,630 | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | 141.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | 141.01 | Put | | | 241.81000 | 0.24181 | 338,630 | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2015 | Bond Future | 140.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 14,864 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R213 | On | 06/11/2014 | Bond Future | | | 8.36479 | 89.34941 | 8.35545 | 89.42461 | | | 169,585,180.18 | 1,898 | 26,757 |
| R213 | On | 05/02/2015 | Bond Future | | | 8.42475 | 90.73157 | 8.41510 | 90.80817 | | | 172,208,519.86 | 1,898 | 1,900 |
| R213 | On | 07/05/2015 | Bond Future | | | 8.46538 | 88.73102 | 8.45523 | 88.81067 | | 10.56 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | | | 8.49276 | 90.37649 | 8.48218 | 90.45868 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 341,793,700.04 | 3,796 | 28,657 |
| R213 | On | 06/11/2014 | Bond Future | 8.84 | Call | | | 3,784.14000 | 3.78414 | 3,708,710 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.84 | Put | | | 0.52000 | 0.00052 | 0,290 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.85 | Call | | | 3,859.66000 | 3.85966 | 3,784,260 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.85 | Put | | | 0.43000 | 0.00043 | 0,230 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.86 | Call | | | 3,935.10000 | 3.93510 | 3,859,740 | 9.82 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.86 | Put | | | 0.35000 | 0.00035 | 0,190 | 9.82 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 6,413.19000 | 6.41319 | 6,339,400 | 10.18 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 195.34000 | 0.19534 | 198,150 | 10.18 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 6,478.38000 | 6.47838 | 6,404,480 | 10.19 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 189.09000 | 0.18909 | 191,790 | 10.19 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 6,543.65000 | 6.54365 | 6,469,650 | 10.20 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 183.01000 | 0.18301 | 185,610 | 10.20 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.74 | Call | | | 3,940.60000 | 3.94060 | 3,882,890 | 10.70 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.74 | Put | | | 1,744.28000 | 1.74428 | 1,766,220 | 10.70 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.75 | Call | | | 3,988.55000 | 3.98855 | 3,930,540 | 10.71 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.75 | Put | | | 1,716.53000 | 1.71653 | 1,738,170 | 10.71 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.76 | Call | | | 4,036.76000 | 4.03676 | 3,978,440 | 10.72 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.76 | Put | | | 1,689.14000 | 1.68914 | 1,710,470 | 10.72 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.49 | Call | | | 60.76000 | 0.06076 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.49 | Put | | | 0.00000 | 0.00000 | 21,430 | | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.50 | Call | | | 138.37000 | 0.13837 | 56,180 | | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.51 | Call | | | 215.88000 | 0.21588 | 133,690 | | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 341,793,700.04 | 3,796 | 28,657 |
| R214 | On | 06/11/2014 | Bond Future | | | 8.59443 | 79.57164 | 8.59506 | 79.56627 | | 11.58 | 71,057,474.52 | 893 | 6,047 |
| R214 | On | 05/02/2015 | Bond Future | | | 8.65004 | 80.80254 | 8.65067 | 80.79724 | | 11.86 | 72,156,668.22 | 893 | 893 |
| R214 | On | 07/05/2015 | Bond Future | | | 8.68908 | 78.88608 | 8.68953 | 78.88233 | | 12.92 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | | | 8.71703 | 80.34917 | 8.71739 | 80.34618 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 143,214,142.74 | 1,786 | 6,940 |
| R214 | On | 06/11/2014 | Bond Future | 9.66 | Call | | | 8,267.96000 | 8.26796 | 8,273,330 | 12.46 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.66 | Put | | | 0.00000 | 0.00000 | 0,000 | 12.46 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.80 | Call | | | 9,246.25000 | 9.24625 | 9,251,620 | 12.55 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.80 | Put | | | 0.00000 | 0.00000 | 0,000 | 12.55 | 0.00 | 0 | 2,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------------|----|------------|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R214 | On | 06/11/2014 | Bond Future | 9.20 | Call | | | 4,883.54000 | 4.88354 | 4,888,870 | 12.02 | 0.00 | 0 | 2,500 |
| R214 | On | 06/11/2014 | Bond Future | 9.20 | Put | | | 0.06000 | 0.00006 | 0,020 | 12.02 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.64 | Call | | | 8,126.29000 | 8.12629 | 8,131,660 | 12.44 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.64 | Put | | | 0.00000 | 0.00000 | 0,000 | 12.44 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.65 | Call | | | 8,197.18000 | 8.19718 | 8,202,550 | 12.45 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.65 | Put | | | 0.00000 | 0.00000 | 0,000 | 12.45 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.49 | Call | | | 6,789.32000 | 6.78932 | 6,789,920 | 12.38 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.49 | Put | | | 220.19000 | 0.22019 | 215,490 | 12.38 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.50 | Call | | | 6,855.29000 | 6.85529 | 6,855,990 | 12.39 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.50 | Put | | | 213.49000 | 0.21349 | 208,890 | 12.39 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.51 | Call | | | 6,921.34000 | 6.92134 | 6,922,120 | 12.40 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.51 | Put | | | 206.99000 | 0.20699 | 202,470 | 12.40 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.15 | Put | | | 1,443.73000 | 1.44373 | 1,435,860 | 13.21 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.16 | Call | | | 5,190.02000 | 5.19002 | 5,185,940 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.16 | Put | | | 1,420.27000 | 1.42027 | 1,412,440 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.14 | Call | | | 5,083.18000 | 5.08318 | 5,079,010 | 13.20 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.14 | Put | | | 1,467.52000 | 1.46752 | 1,459,600 | 13.20 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.15 | Call | | | 5,136.50000 | 5.13650 | 5,132,380 | 13.21 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.76 | Call | | | 351.99000 | 0.35199 | 354,980 | | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 187.10000 | 0.18710 | 190,090 | | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.75 | Call | | | 269.61000 | 0.26961 | 272,600 | | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 5,000 |
| Total For R214 | | | | | | | | | | | | 143,214,142.74 | 1,786 | 11,940 |
| Total for Bond | | | | | | | | | | | | 2,207,215,980.43 | 22,669 | 443,191 |
| IR CAN | On | 06/11/2014 | Can-Do Interest Rate | | | 145.29378 | 145.29378 | 145.29664 | 145.29664 | | | 0.00 | 0 | 107 |
| Total IR CANDO ICAA Future | | | | | | | | | | | | 0.00 | 0 | 107 |
| Total For IR CANDO ICAA | | | | | | | | | | | | 0.00 | 0 | 107 |
| Total for Can-Do Interest Rate | | | | | | | | | | | | 0.00 | 0 | 107 |
| AIR03/F | On | 09/03/2016 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR03/R157 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03/R157 | | | | | | | | | | | | 0.00 | 0 | 0 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R157/R On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R157/R201 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157/R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R157/R On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R201/R On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R203/R On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 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 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 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/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 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 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 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 |
| GOVI On 06/11/2014 GOVI | | | 475.20300 | 475.20300 | 475.48400 | 475.48400 | | | | 0.00 | 0 | 372 |
| GOVI On 05/02/2015 GOVI | | | 482.55400 | 482.55400 | 482.84000 | 482.84000 | | | | 0.00 | 0 | 78 |
| GOVI On 07/05/2015 GOVI | | | 490.77300 | 490.77300 | 491.07300 | 491.07300 | | | | 0.00 | 0 | 25 |
| GOVI On 06/08/2015 GOVI | | | 499.77100 | 499.77100 | 500.08300 | 500.08300 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 475 |
| GOVI On 06/11/2014 GOVI | 448.99 | Call | | | 264,940.00000 | 26.49400 | 262,130,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 448.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.00 | Call | | | 264,840.00000 | 26.48400 | 262,030,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.01 | Call | | | 264,740.00000 | 26.47400 | 261,930,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 459.99 | Call | | | 228,500.00000 | 22.85000 | 225,640,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 459.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.00 | Call | | | 228,400.00000 | 22.84000 | 225,540,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.01 | Call | | | 228,300.00000 | 22.83000 | 225,440,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.01 | Call | | | 410,630.00000 | 41.06300 | 407,630,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 449.99 | Call | | | 410,830.00000 | 41.08300 | 407,830,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 449.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.00 | Call | | | 410,730.00000 | 41.07300 | 407,730,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 499.99 | Call | | | 930.00000 | 0.09300 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 499.99 | Put | | | 0.00000 | 0.00000 | 2,190,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 500.00 | Call | | | 830.00000 | 0.08300 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 500.00 | Put | | | 0.00000 | 0.00000 | 2,290,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 500.01 | Call | | | 730.00000 | 0.07300 | 0,000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|-------------|------------------|---------------|
| GOVI On 06/08/2015 GOVI | 500.01 | Put | | | 0.00000 | 0.00000 | 2,390,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 475 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 475 |
| AL12 On 06/11/2014 Index Future | | | 527.98100 | 527.98100 | 528.23900 | 528.23900 | | | 0.00 | 0 | 0 |
| AL12 On 05/02/2015 Index Future | | | 536.14800 | 536.14800 | 536.41200 | 536.41200 | | | 0.00 | 0 | 0 |
| AL12 On 07/05/2015 Index Future | | | 545.28000 | 545.28000 | 545.55900 | 545.55900 | | | 0.00 | 0 | 0 |
| Total AL12 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL12 | | | | | | | | | 0.00 | 0 | 0 |
| AL37 On 06/11/2014 Index Future | | | 441.68500 | 441.68500 | 441.94700 | 441.94700 | | | 0.00 | 0 | 3 |
| AL37 On 05/02/2015 Index Future | | | 448.51700 | 448.51700 | 448.78400 | 448.78400 | | | 0.00 | 0 | 112 |
| AL37 On 07/05/2015 Index Future | | | 456.15600 | 456.15600 | 456.43700 | 456.43700 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 115 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 115 |
| AL7T On 06/11/2014 Index Future | | | 523.30500 | 523.30500 | 523.75800 | 523.75800 | | | 0.00 | 0 | 4 |
| AL7T On 05/02/2015 Index Future | | | 531.40000 | 531.40000 | 531.86200 | 531.86200 | | | 0.00 | 0 | 0 |
| AL7T On 07/05/2015 Index Future | | | 540.45000 | 540.45000 | 540.93100 | 540.93100 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 4 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 4 |
| ALBI On 06/11/2014 Index Future | | | 477.12100 | 477.12100 | 477.37600 | 477.37600 | | 453,264,950.00 | | 95 | 284 |
| ALBI On 05/02/2015 Index Future | | | 484.50100 | 484.50100 | 484.76200 | 484.76200 | | 460,275,950.00 | | 95 | 360 |
| ALBI On 07/05/2015 Index Future | | | 492.75300 | 492.75300 | 493.02800 | 493.02800 | | 0.00 | | 0 | 0 |
| ALBI On 06/08/2015 Index Future | | | 501.78700 | 501.78700 | 502.07300 | 502.07300 | | 0.00 | | 0 | 0 |
| Total ALBI Future | | | | | | | | 913,540,900.00 | | 190 | 644 |
| Total For ALBI | | | | | | | | 913,540,900.00 | | 190 | 644 |
| IGOV On 06/11/2014 Index Future | | | 221.24700 | 221.24700 | 220.98200 | 220.98200 | | 0.00 | | 0 | 926 |
| IGOV On 05/02/2015 Index Future | | | 224.69700 | 224.69700 | 224.42900 | 224.42900 | | 0.00 | | 0 | 168 |
| IGOV On 07/05/2015 Index Future | | | 228.55100 | 228.55100 | 228.28300 | 228.28300 | | 0.00 | | 0 | 80 |
| IGOV On 06/08/2015 Index Future | | | 232.76800 | 232.76800 | 232.49700 | 232.49700 | | 0.00 | | 0 | 0 |
| Total IGOV Future | | | | | | | | 0.00 | | 0 | 1,174 |
| Total For IGOV | | | | | | | | 0.00 | | 0 | 1,174 |
| ILBI On 06/11/2014 Index Future | | | 599.62100 | 599.62100 | 598.97400 | 598.97400 | | 0.00 | | 0 | 0 |
| ILBI On 05/02/2015 Index Future | | | 609.06000 | 609.06000 | 608.40400 | 608.40400 | | 0.00 | | 0 | 157 |
| ILBI On 07/05/2015 Index Future | | | 619.73100 | 619.73100 | 619.06900 | 619.06900 | | 0.00 | | 0 | 0 |
| Total ILBI Future | | | | | | | | 0.00 | | 0 | 157 |
| Total For ILBI | | | | | | | | 0.00 | | 0 | 157 |
| Total for Index | | | | | | | | 913,540,900.00 | | 190 | 2,094 |
| JIBAR I On 19/11/2014 Jibar Future | | | 6.10000 | 93.90000 | 6.10000 | 93.90000 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|--------------------|
| JIBAR F On 17/12/2014 Jibar Future | | | 6.18000 | 93.82000 | 6.16000 | 93.84000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/01/2015 Jibar Future | | | 6.20000 | 93.80000 | 6.18000 | 93.82000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/02/2015 Jibar Future | | | 6.30000 | 93.70000 | 6.25000 | 93.75000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/03/2015 Jibar Future | | | 6.34000 | 93.66000 | 6.29000 | 93.71000 | | | 0.00 | 0 | 2,850 |
| JIBAR F On 15/04/2015 Jibar Future | | | 6.42000 | 93.58000 | 6.38000 | 93.62000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/06/2015 Jibar Future | | | 6.55000 | 93.45000 | 6.52000 | 93.48000 | | | 0.00 | 0 | 5,000 |
| JIBAR F On 16/09/2015 Jibar Future | | | 6.68000 | 93.32000 | 6.65000 | 93.35000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/12/2015 Jibar Future | | | 6.85000 | 93.15000 | 6.81000 | 93.19000 | | | 0.00 | 0 | 0 |
| JIBAR F On 16/03/2016 Jibar Future | | | 6.97000 | 93.03000 | 6.92000 | 93.08000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/06/2016 Jibar Future | | | 7.09000 | 92.91000 | 7.04000 | 92.96000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/09/2016 Jibar Future | | | 7.22000 | 92.78000 | 7.17000 | 92.83000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 7,850 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 7,850 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 7,850 |
| J201 On 22/12/2014 Interest Rate Swap | | | 8.65500 | 0.05139 | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0 |
| Total J201 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For J201 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | 3,120,756,880.43 | 22,859 | 453,717 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64932 | | | 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 | | | 6.83500 | 101.28943 | 6.83500 | 101.27093 | | | 0.00 | 0 | 0 |
| Total AA03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA03 | | | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83307 | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 8.21500 | 104.90139 | 8.21500 | 104.87806 | | | 0.00 | 0 | 622,600,000 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 622,600,000 |
| Total For AA05 | | | | | | | | | 0.00 | 0 | 622,600,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.39418 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 8.91000 | 103.30940 | 8.91000 | 103.28467 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.55364 | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.65360 | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.08000 | 101.14707 | 9.08000 | 101.12266 | | | 0.00 | 0 | 0 |
| Total AB013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB013 | | | | | | | | | 0.00 | 0 | 0 |
| AB06 On 27/03/2015 Spot Bond | | | 6.95500 | 101.29002 | 6.95500 | 101.27123 | | | 0.00 | 0 | 120,000,000 |
| Total AB06 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For AB06 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55828 | | | 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 | | | 8.51500 | 103.92441 | 8.51500 | 103.90047 | | | 0.00 | 0 | 500,000,000 |
| Total AB09 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AB09 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.31000 | 128.27246 | 2.31000 | 276.37111 | | | 0.00 | 0 | 502,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 502,000,000 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 502,000,000 |
| ABFN04 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.89784 | | | 0.00 | 0 | 0 |
| Total ABFN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN04 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN06 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54444 | | | 0.00 | 0 | 10,000,000 |
| Total ABFN06 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ABFN06 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98717 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02549 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.05088 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52526 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25806 | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93589 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABN03U On 12/03/2015 Spot Bond | | | 100.00000 | 91.95640 | 100.00000 | 91.72823 | | | 0.00 | 0 | 0 |
| Total ABN03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN03U | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.05000 | 172.14743 | 2.05000 | 172.11704 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | 0.00 | 0 | 0 |
| ABN07 On 13/06/2015 Spot Bond | | | 2.76000 | 164.52339 | 2.76000 | 164.49124 | | | 0.00 | 0 | 0 |
| Total ABN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 175.38257 | 2.17000 | 175.35108 | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABN14 On 10/10/2033 Spot Bond | | | 1.82000 | 184.91221 | 1.82000 | 184.88073 | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 7.71125 | 78.63494 | 7.71125 | 78.61894 | | | 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 | | | 7.71125 | 78.63494 | 7.71125 | 78.61894 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | 0.00 | 0 | 0 |
| ABN38 On 17/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.53000 | | | 0.00 | 0 | 0 |
| Total ABN38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN38 | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92393 | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN40 On 29/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.53000 | | | 0.00 | 0 | 0 |
| Total ABN40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN40 | | | | | | | | | 0.00 | 0 | 0 |
| ABN42 On 16/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 92.25000 | | | 0.00 | 0 | 0 |
| Total ABN42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN42 | | | | | | | | | 0.00 | 0 | 0 |
| ABN44 On 14/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 92.57000 | | | 0.00 | 0 | 0 |
| Total ABN44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN44 | | | | | | | | | 0.00 | 0 | 0 |
| ABN45 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 89.88000 | | | 0.00 | 0 | 0 |
| Total ABN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN45 | | | | | | | | | 0.00 | 0 | 0 |
| ABN46 On 23/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 89.27000 | | | 0.00 | 0 | 0 |
| Total ABN46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN46 | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55116 | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42340 | | | 0.00 | 0 | 0 |
| Total ABN48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN48 | | | | | | | | | 0.00 | 0 | 0 |
| ABN49 On 12/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.92000 | | | 0.00 | 0 | 0 |
| Total ABN49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN49 | | | | | | | | | 0.00 | 0 | 0 |
| ABN50 On 21/12/2014 Spot Bond | | | 7.00500 | 103.44194 | 7.00500 | 103.42227 | | | 0.00 | 0 | 0 |
| Total ABN50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN50 | | | | | | | | | 0.00 | 0 | 0 |
| ABN51 On 09/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN51 | | | | | | | | | 0.00 | 0 | 0 |
| ABN52 On 18/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.92000 | | | 0.00 | 0 | 0 |
| Total ABN52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN52 | | | | | | | | | 0.00 | 0 | 0 |
| ABN53 On 01/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 92.05000 | | | 0.00 | 0 | 0 |
| Total ABN53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN53 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN54 On 14/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 89.31000 | | | 0.00 | 0 | 0 |
| Total ABN54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN54 | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70429 | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | 0.00 | 0 | 0 |
| ABN56 On 15/09/2015 Spot Bond | | | 7.12500 | 107.08030 | 7.12500 | 107.05959 | | | 0.00 | 0 | 0 |
| Total ABN56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN56 | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38985 | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | 0.00 | 0 | 0 |
| ABN59 On 20/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 86.57000 | | | 0.00 | 0 | 0 |
| Total ABN59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN59 | | | | | | | | | 0.00 | 0 | 0 |
| ABN60 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 86.30000 | | | 0.00 | 0 | 0 |
| Total ABN60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN60 | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 2.68000 | 94.46624 | 2.68000 | 107.94930 | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 2.49000 | 101.49584 | 2.49000 | 159.34016 | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 2.36000 | 118.08691 | 2.36000 | 215.43760 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN64 On 12/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.40000 | | | 0.00 | 0 | 0 |
| Total ABN64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN64 | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 85.75000 | | | 0.00 | 0 | 0 |
| Total ABN66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN66 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.26000 | 92.32183 | 9.26000 | 92.71992 | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABN68 On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.08000 | | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN71 On 29/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.90000 | | | | 0.00 | 0 | 0 |
| Total ABN71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN71 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.04400 | | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN73 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 91.99000 | | | | 0.00 | 0 | 0 |
| Total ABN73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN73 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26000 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN75 On 07/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN75 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 108.75146 | 9.63000 | 108.73268 | | | | 0.00 | 0 | 0 |
| Total ABN76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN76 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN77 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.29000 | | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN78 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN78 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.28500 | 112.61195 | 9.28500 | 112.58402 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.61500 | 91.60348 | 8.61500 | 91.58226 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABN81 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.36000 | | | | 0.00 | 0 | 0 |
| Total ABN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN81 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN82 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.37000 | | | | 0.00 | 0 | 0 |
| Total ABN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN82 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN84 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN84 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 9.38000 | 111.89083 | 9.38000 | 111.86281 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN88 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.80000 | | | | 0.00 | 0 | 0 |
| Total ABN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN88 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16852 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.06506 | | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 7.86500 | 107.15265 | 7.86500 | 107.12982 | | | | 0.00 | 0 | 1,430,000,000 |
| Total ABS10 SPOT | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| Total For ABS10 | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.62000 | 104.59612 | 8.62000 | 104.57187 | | | | 0.00 | 0 | 500,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| ABS5 On 01/05/2015 Spot Bond | | | 6.78500 | 100.81421 | 6.78500 | 100.79607 | | | 0.00 | 0 | 10,000,000 |
| Total ABS5 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ABS5 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.65500 | 101.50529 | 8.65500 | 101.48179 | | | 0.00 | 0 | 590,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 590,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.48000 | 96.51177 | 9.48000 | 96.48707 | | | 0.00 | 0 | 1,460,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 1,460,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 1,460,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 7.77500 | 103.25695 | 7.77500 | 103.23520 | | | 0.00 | 0 | 30,000,000 |
| Total ABS9 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For ABS9 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.12000 | 221.21763 | 2.12000 | 280.23281 | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI3 On 31/01/2017 Spot Bond | | | 1.34000 | 128.13523 | 1.34000 | 130.97260 | | | 0.00 | 0 | 0 |
| Total ABSI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI3 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.06000 | 130.78294 | 2.06000 | 133.38646 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.00497 | 100.00000 | 0.00495 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL01L On 30/06/2015 Spot Bond | | | 100.00000 | 61.36738 | 100.00000 | 61.21871 | | | 0.00 | 0 | 0 |
| Total ACL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL01U | | | | | | | | | 0.00 | 0 | 0 |
| ACL02E On 15/09/2015 Spot Bond | | | 11.28500 | 103.59975 | 11.28500 | 103.56834 | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | | | 0.00 | 0 | 0 |
| ACL02E On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.07538 | | | 0.00 | 0 | 0 |
| Total ACL029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL029 | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 6.13893 | 100.00000 | 6.12389 | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL033 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.12652 | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | | | 0.00 | 0 | 0 |
| ACL036 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.85206 | | | 0.00 | 0 | 0 |
| Total ACL036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL036 | | | | | | | | | 0.00 | 0 | 0 |
| ACL03U On 20/03/2016 Spot Bond | | | 100.00000 | 36.59085 | 100.00000 | 36.50123 | | | 0.00 | 0 | 0 |
| Total ACL03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL03U | | | | | | | | | 0.00 | 0 | 0 |
| ACL042 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.02424 | | | 0.00 | 0 | 0 |
| Total ACL042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL042 | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | 11.00000 | 66.11840 | 11.00000 | 66.09950 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL04U On 20/06/2016 Spot Bond | | | 100.00000 | 23.41814 | 100.00000 | 23.36079 | | | 0.00 | 0 | 0 |
| Total ACL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL04U | | | | | | | | | 0.00 | 0 | 0 |
| ACL071 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL071 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL071 | | | | | | | | | 0.00 | 0 | 0 |
| ACL073 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL073 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL073 | | | | | | | | | 0.00 | 0 | 0 |
| ACL074 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL074 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL074 | | | | | | | | | 0.00 | 0 | 0 |
| ACL076 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.01164 | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | | | 0.00 | 0 | 0 |
| ACL077 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.10602 | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | | | 0.00 | 0 | 0 |
| ACL078 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.96954 | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL080 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.99799 | | | | 0.00 | 0 | 0 |
| Total ACL080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL080 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL081 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.01050 | | | | 0.00 | 0 | 0 |
| Total ACL081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL081 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18992 | | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18992 | | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.20253 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.20253 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.17729 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 92.31224 | | | | 0.00 | 0 | 0 |
| Total ACL088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.04525 | | | | 0.00 | 0 | 0 |
| Total ACL089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL092 On 26/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.84735 | | | | 0.00 | 0 | 0 |
| Total ACL092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL092 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98095 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00916 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.02049 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.99776 | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94680 | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 9.05500 | 105.07080 | 9.05500 | 105.04495 | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | 0.00 | 0 | 0 |
| ACL118 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.15881 | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | 0.00 | 0 | 0 |
| ACL120 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.81854 | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | 0.00 | 0 | 0 |
| ACL122 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL122 | | | | | | | | | 0.00 | 0 | 0 |
| ACL126 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 86.21943 | | | 0.00 | 0 | 0 |
| Total ACL126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 167.64428 | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 167.66419 | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.96946 | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.97286 | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL137 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37855 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.97204 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.75658 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.67848 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.98416 | | | | 0.00 | 0 | 0 |
| Total ACL142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.58328 | | | | 0.00 | 0 | 0 |
| Total ACL143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL143 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.30018 | | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.97289 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.11334 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL153 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.86377 | | | | 0.00 | 0 | 0 |
| Total ACL153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL153 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL154 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.84438 | | | | 0.00 | 0 | 0 |
| Total ACL154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL154 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL155 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.88202 | | | | 0.00 | 0 | 0 |
| Total ACL155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL155 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95261 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91273 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL158 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.86719 | | | | 0.00 | 0 | 0 |
| Total ACL158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL158 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL159 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.87974 | | | | 0.00 | 0 | 0 |
| Total ACL159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL159 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 101.24795 | 10.23000 | 101.22006 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL162 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.89211 | | | | 0.00 | 0 | 0 |
| Total ACL162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL162 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL163 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.87290 | | | | 0.00 | 0 | 0 |
| Total ACL163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL163 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 118.63761 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.15500 | 106.03631 | 9.15500 | 106.01038 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94912 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL169 On 20/06/2017 Spot Bond | | | 1.75000 | 116.84366 | 1.75000 | 116.84338 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL170 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.06251 | | | | 0.00 | 0 | 0 |
| Total ACL170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL170 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL172 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.88070 | | | 0.00 | 0 | 0 |
| Total ACL172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL172 | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92797 | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95611 | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89981 | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | 0.00 | 0 | 0 |
| ACL180 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.99387 | | | 0.00 | 0 | 0 |
| Total ACL180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL180 | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11022 | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.66266 | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.88966 | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.03225 | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.95049 | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92912 | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.97734 | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99213 | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | 0.00 | 0 | 0 |
| ACL191 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33961 | | | 0.00 | 0 | 0 |
| Total ACL191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL191 | | | | | | | | | 0.00 | 0 | 0 |
| ACL192 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.59088 | | | 0.00 | 0 | 0 |
| Total ACL192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL192 | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.99563 | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.99563 | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04605 | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05156 | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.07919 | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04605 | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.21472 | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.01498 | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.00110 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | 100.00000 | 0.00000 | 121.84489 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 122.71865 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87727 | | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86937 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46123 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89079 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.13964 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.92797 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87840 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87727 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.95924 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.87503 | | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.06357 | | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.06185 | | | | 0.00 | 0 | 0 |
| Total ADCB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB03 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP0 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.88384 | | | | 0.00 | 0 | 0 |
| Total ADCP08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP08 | | | | | | | | | | 0.00 | 0 | 0 |
| AER01U On 18/11/2016 Spot Bond | | | 100.00000 | 16.21708 | 100.00000 | 16.17780 | | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 15.97828 | 100.00000 | 15.92784 | | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF1A On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.49985 | | | | 0.00 | 0 | 0 |
| Total AHF1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF1B On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.65075 | | | | 0.00 | 7,040,000,000 | 3,520,000,000 |
| Total AHF1B1 SPOT | | | | | | | | | | 0.00 | 7,040,000,000 | 3,520,000,000 |
| Total For AHF1B1 | | | | | | | | | | 0.00 | 7,040,000,000 | 3,520,000,000 |
| AHF1C On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.75128 | | | | 0.00 | 7,360,000,000 | 3,680,000,000 |
| Total AHF1C1 SPOT | | | | | | | | | | 0.00 | 7,360,000,000 | 3,680,000,000 |
| Total For AHF1C1 | | | | | | | | | | 0.00 | 7,360,000,000 | 3,680,000,000 |
| AHF2A On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.29177 | | | | 0.00 | 0 | 0 |
| Total AHF2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.32010 | | | | 0.00 | 0 | 0 |
| Total AHF2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.35780 | | | | 0.00 | 0 | 0 |
| Total AHF2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| AHF3A On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.28003 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2016 Spot Bond | | | 7.65000 | 98.84241 | 7.65000 | 98.82203 | | | | 0.00 | 0 | 0 |
| Total AHF3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.35814 | | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.41509 | | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 8.47500 | 101.54367 | 8.47500 | 101.52040 | | | | 0.00 | 0 | 2,910,000,000 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 2,910,000,000 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 2,910,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.38000 | 113.41338 | 9.38000 | 113.38483 | | | | 0.00 | 0 | 19,600,000 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 19,600,000 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 19,600,000 |
| AIR03 On 09/03/2016 Spot Bond | | | 7.22500 | 106.24116 | 7.22500 | 106.22034 | | | | 0.00 | 0 | 214,260,000 |
| Total AIR03 SPOT | | | | | | | | | | 0.00 | 0 | 214,260,000 |
| Total For AIR03 | | | | | | | | | | 0.00 | 0 | 214,260,000 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.00000 | 105.56593 | 9.00000 | 105.54068 | | | | 0.00 | 0 | 10,400,000 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 10,400,000 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 10,400,000 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 11.82520 | 100.00000 | 11.79889 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 9.75000 | 106.28820 | 9.75000 | 106.26071 | | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 2.74000 | 163.65931 | 2.74000 | 163.62736 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27007 | | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ANG01: On 06/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.03962 | | | | 0.00 | 0 | 0 |
| Total ANG011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG011 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG01: On 06/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.08596 | | | | 0.00 | 0 | 0 |
| Total ANG012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG012 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82685 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.13592 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98337 | | | | 0.00 | 0 | 0 |
| Total ASN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN004 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89936 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85951 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN009 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89981 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN01: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02888 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 09/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33979 | | | | 0.00 | 0 | 0 |
| Total ASN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN013 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.18500 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.23000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21247 | | | | 0.00 | 0 | 0 |
| Total ASN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN017 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.13479 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 2.61000 | 130.91891 | 2.61000 | 297.56525 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.67413 | | | | 0.00 | 0 | 0 |
| Total ASN023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN023 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN024 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.05727 | | | | 0.00 | 0 | 0 |
| Total ASN025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN025 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.89933 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN03 On 14/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58511 | | | | 0.00 | 0 | 0 |
| Total ASN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN031 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 90.21480 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 07/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.47379 | | | | 0.00 | 0 | 0 |
| Total ASN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN033 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42093 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35 On 20/12/2016 Spot Bond | | | 100.00000 | 22.69100 | 100.00000 | 22.54770 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04514 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.82085 | | | | 0.00 | 0 | 0 |
| Total BAR002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR002 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80956 | | | | 0.00 | 0 | 0 |
| Total BAR003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR003 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74856 | | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 8.62500 | 104.72773 | 8.62500 | 104.70344 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW12 On 17/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.61664 | | | | 0.00 | 0 | 0 |
| Total BAW12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12085 | | | | 0.00 | 0 | 10,000,000 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BAW15 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41381 | | | | 0.00 | 0 | 0 |
| Total BAW15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79161 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50917 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.19000 | 105.65070 | 9.19000 | 105.62477 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW2 On 02/10/2015 Spot Bond | | | 7.36500 | 104.76306 | 7.36500 | 104.74224 | | | | 0.00 | 0 | 30,400,000 |
| Total BAW2 SPOT | | | | | | | | | | 0.00 | 0 | 30,400,000 |
| Total For BAW2 | | | | | | | | | | 0.00 | 0 | 30,400,000 |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 32.35988 | 100.00000 | 32.21758 | | | | 0.00 | 0 | 0 |
| Total BAW20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW20U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77033 | | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 8.46500 | 104.62039 | 8.46500 | 104.59657 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA01 On 31/03/2016 Spot Bond | | | 10.97271 | 102.87288 | 10.97271 | 102.34414 | | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA04 On 30/09/2015 Spot Bond | | | 11.01784 | 101.37086 | 11.01784 | 101.29130 | | | | 0.00 | 0 | 0 |
| Total BAYA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA05 On 30/09/2015 Spot Bond | | | 11.04533 | 101.33213 | 11.04533 | 101.26512 | | | | 0.00 | 0 | 0 |
| Total BAYA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.02131 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA07 On 31/12/2015 Spot Bond | | | 11.07596 | 101.37530 | 11.07596 | 101.22104 | | | | 0.00 | 0 | 0 |
| Total BAYA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 11.66346 | 101.41438 | 11.66346 | 101.39088 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA09 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.04424 | | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA10 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.04424 | | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.04431 | | | | 0.00 | 0 | 0 |
| Total BAYA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA12 On 31/03/2016 Spot Bond | | | 11.22271 | 100.80493 | 11.22271 | 100.85337 | | | | 0.00 | 0 | 0 |
| Total BAYA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA13 On 31/03/2016 Spot Bond | | | 11.17146 | 102.09923 | 11.17146 | 101.30171 | | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA14 On 30/09/2015 Spot Bond | | | 11.01784 | 101.37086 | 11.01784 | 101.29130 | | | | 0.00 | 0 | 0 |
| Total BAYA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA15 On 30/06/2016 Spot Bond | | | 11.04855 | 101.80650 | 11.04855 | 101.48140 | | | | 0.00 | 0 | 0 |
| Total BAYA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA16 On 30/09/2016 Spot Bond | | | 10.19462 | 97.45141 | 10.19462 | 101.14152 | | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99385 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97874 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97874 | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA22 On 30/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01435 | | | 0.00 | 0 | 0 |
| Total BAYA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA22 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 10.81180 | 100.30284 | 10.81180 | 100.57265 | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 11.24000 | 100.70548 | 11.24000 | 100.67515 | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95170 | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.16500 | 74.65019 | 11.16500 | 98.62978 | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01436 | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA29 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.90685 | | | 0.00 | 0 | 0 |
| Total BAYA29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA29 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA30 On 31/12/2015 Spot Bond | | | 9.28000 | 89.94700 | 9.28000 | 100.85120 | | | 0.00 | 0 | 0 |
| Total BAYA30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA30 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96523 | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | 11.02500 | 71.46248 | 11.02500 | 100.92162 | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93818 | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96072 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96072 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.89584 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92735 | | | | 0.00 | 0 | 0 |
| Total BAYA37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA37 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97524 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01434 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97524 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92915 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94351 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97533 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA46 On 31/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.71865 | | | | 0.00 | 0 | 0 |
| Total BAYA46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA46 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA47 On 30/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.76922 | | | | 0.00 | 0 | 0 |
| Total BAYA47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA47 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYB02 On 31/03/2016 Spot Bond | | | 13.97271 | 103.11896 | 13.97271 | 102.60385 | | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB02 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/12/2016 Spot Bond | | | 15.12078 | 101.87716 | 15.12078 | 101.84690 | | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/03/2017 Spot Bond | | | 13.99598 | 101.76795 | 13.99598 | 101.58849 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25221 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25221 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25221 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29680 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09562 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1U On 31/12/2016 Spot Bond | | | 100.00000 | 22.43519 | 100.00000 | 22.39263 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 20.34591 | 100.00000 | 20.29663 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 18.51707 | 100.00000 | 18.47221 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 11.43029 | 100.00000 | 11.40260 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYD4I On 30/06/2035 Spot Bond | | | 100.00000 | 11.43029 | 100.00000 | 11.40260 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 13.81977 | 100.00000 | 13.78629 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.97459 | 100.00000 | 11.94558 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ03 On 17/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.31189 | | | | 0.00 | 0 | 0 |
| Total BCJ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ03 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25280 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ05 On 07/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.49713 | | | | 0.00 | 0 | 0 |
| Total BCJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52632 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 7.79040 | 100.00000 | 7.77132 | | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 7.79040 | 100.00000 | 7.77132 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP86I On 19/11/2014 Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | | 0.00 | 0 | 0 |
| Total BCP86U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP86U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP87I On 05/12/2014 Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.93955 | | | | 0.00 | 0 | 0 |
| Total BCP87U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP87U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP88I On 23/01/2015 Spot Bond | | | 100.00000 | 82.02247 | 100.00000 | 81.83857 | | | | 0.00 | 0 | 0 |
| Total BCP88U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP88U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| BD0202 On 31/12/2018 Spot Bond | | | 2.02000 | 104.57568 | 2.02000 | 181.06469 | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 7.90000 | 98.77479 | 7.90000 | 157.95678 | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | 0.00 | 0 | 0 |
| BD0206 On 02/03/2028 Spot Bond | | | 7.90000 | 100.08558 | 7.90000 | 158.25923 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.28500 | 99.04890 | 8.28500 | 99.02682 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.25647 | | | 0.00 | 0 | 5,000,000,000 |
| Total BD311E SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For BD311E | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| BEER02 On 28/03/2018 Spot Bond | | | 7.62500 | 99.24523 | 7.62500 | 99.22471 | | | 0.00 | 0 | 105,600,000 |
| Total BEER02 SPOT | | | | | | | | | 0.00 | 0 | 105,600,000 |
| Total For BEER02 | | | | | | | | | 0.00 | 0 | 105,600,000 |
| BG22A1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.22695 | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A2 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26859 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A3 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27385 | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | 0.00 | 0 | 0 |
| BG22B1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29135 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total BG22B1 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For BG22B1 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| BG22C1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30883 | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22D1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.35742 | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BG22YI On 21/07/2016 Spot Bond | | | 100.00000 | 21.69587 | 100.00000 | 21.64331 | | | 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 | 0.00000 | 100.07290 | | | 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 | 0.00000 | 100.07664 | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.07824 | | | 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 | 0.00000 | 100.07877 | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.08516 | | | 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 | 0.00000 | 100.09366 | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 21.22740 | 100.00000 | 21.17597 | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 21.22740 | 100.00000 | 21.17597 | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98864 | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06184 | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08179 | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|-------------------|
| BG42A On 15/03/2017 Spot Bond | | | 8.01500 | 102.85739 | 8.01500 | 102.83506 | | | 0.00 | 0 | 91,600,000 |
| Total BG42A4 SPOT | | | | | | | | | 0.00 | 0 | 91,600,000 |
| Total For BG42A4 | | | | | | | | | 0.00 | 0 | 91,600,000 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14164 | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24785 | | | 0.00 | 0 | 0 |
| Total BG42C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 15.17250 | 100.00000 | 15.13534 | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | 0.00 | 0 | 0 |
| BG42YI On 15/03/2017 Spot Bond | | | 100.00000 | 15.17250 | 100.00000 | 15.13534 | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.13127 | | | 0.00 | 0 | 10,000,000 |
| Total BID04 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BID04 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.70023 | | | 0.00 | 0 | 5,000,000 |
| Total BID05 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For BID05 | | | | | | | | | 0.00 | 0 | 5,000,000 |
| BID06 On 30/06/2019 Spot Bond | | | 8.33500 | 68.49940 | 8.33500 | 105.00211 | | 1,240,248,000,000.00 | 148,800,000 | 2,284,800,000 | |
| Total BID06 SPOT | | | | | | | | 1,240,248,000,000.00 | 148,800,000 | 2,284,800,000 | |
| Total For BID06 | | | | | | | | 1,240,248,000,000.00 | 148,800,000 | 2,284,800,000 | |
| BIDC41 On 06/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.31192 | | | 0.00 | 0 | 0 |
| Total BIDC41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC41 | | | | | | | | | 0.00 | 0 | 0 |
| BIDC42 On 14/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.53369 | | | 0.00 | 0 | 0 |
| Total BIDC42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC42 | | | | | | | | | 0.00 | 0 | 0 |
| BIDC43 On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.82881 | | | 0.00 | 0 | 0 |
| Total BIDC43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC43 | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.35068 | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| BLG1A On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 101.56256 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1B On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.34281 | | | | 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 | 0.00000 | 101.40926 | | | | 0.00 | 0 | 0 |
| Total BLG1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1C | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1D On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53003 | | | | 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 | 0.00000 | 102.03250 | | | | 0.00 | 0 | 0 |
| Total BLG1E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1E | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1F On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 102.85199 | | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | | | | 0.00 | 0 | 0 |
| BSR11L On 19/06/2015 Spot Bond | | | 100.00000 | 61.31062 | 100.00000 | 61.16047 | | | | 0.00 | 0 | 0 |
| Total BSR11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR11U | | | | | | | | | | 0.00 | 0 | 0 |
| BSR12 On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16703 | | | | 0.00 | 0 | 0 |
| Total BSR12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR12 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17182 | | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC002 On 17/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.51641 | | | | 0.00 | 0 | 0 |
| Total BTC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC002 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC003 On 01/12/2014 Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | 600,000,000,000,000.00 | | 6,000,000,000 | 6,000,000,000 | |
| Total BTC003 SPOT | | | | | | | | 10,000,000,000,000.00 | | 6,000,000,000 | 6,000,000,000 | |
| Total For BTC003 | | | | | | | | 10,000,000,000,000.00 | | 6,000,000,000 | 6,000,000,000 | |
| BTC004 On 19/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.97802 | | | | 0.00 | 0 | 0 |
| Total BTC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC004 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|--------------------|
| BTC005 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.29086 | | | | 0.00 | 0 | 0 |
| Total BTC005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC005 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC006 On 22/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.62483 | | | | 0.00 | 0 | 0 |
| Total BTC006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC006 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC007 On 28/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.52196 | | | | 0.00 | 0 | 0 |
| Total BTC007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC007 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC008 On 02/02/2015 Spot Bond | | | 100.00000 | 80.21978 | 100.00000 | 80.04386 | | 480,000,000,000,000.00 | | 14,800,000,000 | 12,500,000,000 | |
| Total BTC008 SPOT | | | | | | | | 10,000,000,000,000.00 | | 14,800,000,000 | 12,500,000,000 | |
| Total For BTC008 | | | | | | | | 10,000,000,000,000.00 | | 14,800,000,000 | 12,500,000,000 | |
| BUS01U On 30/09/2016 Spot Bond | | | 100.00000 | 26.91602 | 100.00000 | 26.85082 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98732 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.64672 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL06 On 02/11/2014 Spot Bond | | | 7.28500 | 99.96010 | 7.28500 | 99.98004 | | | | 0.00 | 0 | 0 |
| Total CBL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL06 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL08 On 02/11/2016 Spot Bond | | | 9.16500 | 108.88906 | 9.16500 | 108.86210 | | | | 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 | 0.00000 | 105.61031 | | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 9.06500 | 101.94952 | 9.06500 | 101.92495 | | | | 0.00 | 0 | 620,000,000 |
| Total CBL11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For CBL11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 12.22500 | 99.10068 | 12.22500 | 99.06820 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00011 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 11.18500 | 104.14905 | 11.18500 | 104.11826 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL15 On 18/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.74689 | | | 0.00 | 0 | 0 |
| Total CBL15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL15 | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 9.05500 | 105.20936 | 9.05500 | 105.18405 | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54879 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 11.62500 | 100.12145 | 11.62500 | 100.09072 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL19 On 02/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.65779 | | | 0.00 | 0 | 200,000,000 |
| Total CBL19 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CBL19 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43191 | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 0 |
| CBL21 On 06/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.94167 | | | 0.00 | 0 | 0 |
| Total CBL21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL21 | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.94000 | 93.96039 | 9.94000 | 93.93563 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.75000 | 120.78167 | 9.75000 | 120.75026 | | | 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 | | | 9.58000 | 117.17355 | 9.58000 | 117.14360 | | | 0.00 | 0 | 25,400,000 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 25,400,000 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 25,400,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| CCT03 On 15/03/2025 Spot Bond | | | 8.91000 | 116.53633 | 8.91000 | 116.50827 | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 0 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75787 | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | | | 0.00 | 0 | 0 |
| CGR11 On 28/03/2016 Spot Bond | | | 11.36500 | 102.06760 | 11.36500 | 102.03643 | | | 0.00 | 0 | 0 |
| Total CGR11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR11 | | | | | | | | | 0.00 | 0 | 0 |
| CGR12 On 14/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.05255 | | | 0.00 | 0 | 0 |
| Total CGR12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR12 | | | | | | | | | 0.00 | 0 | 0 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.77753 | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total CGR13 SPOT | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For CGR13 | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07922 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35764 | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06515 | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26551 | | | 0.00 | 0 | 0 |
| Total CGR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR17 | | | | | | | | | 0.00 | 0 | 0 |
| CGR8 On 22/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.52237 | | | 0.00 | 0 | 0 |
| Total CGR8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR8 | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53369 | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83807 | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86989 | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90669 | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | 0.00 | 0 | 0 |
| CLN126 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.77853 | | | 0.00 | 0 | 0 |
| Total CLN126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN126 | | | | | | | | | 0.00 | 0 | 0 |
| CLN130 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.74994 | | | 0.00 | 0 | 0 |
| Total CLN130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN130 | | | | | | | | | 0.00 | 0 | 0 |
| CLN134 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.90107 | | | 0.00 | 0 | 0 |
| Total CLN134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN134 | | | | | | | | | 0.00 | 0 | 0 |
| CLN159 On 14/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.92679 | | | 0.00 | 0 | 0 |
| Total CLN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN159 | | | | | | | | | 0.00 | 0 | 0 |
| CLN170 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.96957 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN170 | | | | | | | | | 0.00 | 0 | 0 |
| CLN179 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75514 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 103.43459 | 10.11000 | 103.40687 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN186 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59126 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 121.06010 | 2.76000 | 121.03650 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.03475 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 118.16183 | 3.14000 | 120.94675 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN194 On 31/08/2016 Spot Bond | | | 8.25000 | 101.46220 | 8.25000 | 101.43955 | | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 2.76000 | 128.93347 | 2.76000 | 123.05875 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 13/09/2016 Spot Bond | | | 2.40000 | 126.15436 | 2.40000 | 120.40743 | | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34896 | | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 17/10/2016 Spot Bond | | | 8.47500 | 100.49285 | 8.47500 | 100.46994 | | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29891 | | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN220 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30440 | | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 8.52500 | 100.56181 | 8.52500 | 100.53876 | | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 20/10/2016 Spot Bond | | | 8.52500 | 100.56181 | 8.52500 | 100.53876 | | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 09/12/2016 Spot Bond | | | 8.57500 | 103.69336 | 8.57500 | 103.66957 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99233 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN227 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.09014 | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 17/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.44156 | | | 0.00 | 0 | 0 |
| Total CLN230 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230 | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 17/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.44156 | | | 0.00 | 0 | 0 |
| Total CLN231 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231 | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68792 | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | 0.00 | 0 | 0 |
| CLN239 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00556 | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | 0.00 | 0 | 0 |
| CLN240 On 24/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.46292 | | | 0.00 | 0 | 0 |
| Total CLN240 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN240 | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55254 | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 9.35000 | 101.80395 | 9.35000 | 101.77868 | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 101.80395 | 9.35000 | 101.77868 | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | 0.00 | 0 | 0 |
| CLN244 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.46239 | | | 0.00 | 0 | 0 |
| Total CLN244 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN244 | | | | | | | | | 0.00 | 0 | 0 |
| CLN245 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.46621 | | | 0.00 | 0 | 0 |
| Total CLN245 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN245 | | | | | | | | | 0.00 | 0 | 0 |
| CLN248 On 14/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.14979 | | | 0.00 | 0 | 0 |
| Total CLN248 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN248 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN25(On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.97214 | | | | 0.00 | 0 | 0 |
| Total CLN250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN250 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.04521 | | | | 0.00 | 0 | 0 |
| Total CLN251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN251 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.04906 | | | | 0.00 | 0 | 0 |
| Total CLN252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN252 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.97214 | | | | 0.00 | 0 | 0 |
| Total CLN253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN253 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.97214 | | | | 0.00 | 0 | 0 |
| Total CLN254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN254 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.02132 | | | | 0.00 | 0 | 0 |
| Total CLN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN255 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.81181 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39895 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92078 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92078 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92078 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29549 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN262 On 26/03/2019 Spot Bond | | | 8.95500 | 103.50071 | 8.95500 | 103.47566 | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98654 | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12319 | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30456 | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29918 | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35164 | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54147 | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74867 | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53769 | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN279 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.07491 | | | 0.00 | 0 | 0 |
| Total CLN279 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN279 | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.27950 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN281 On 21/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.12404 | | | 0.00 | 0 | 0 |
| Total CLN281 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN281 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN282 On 27/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.91486 | | | 0.00 | 0 | 0 |
| Total CLN282 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN282 | | | | | | | | | 0.00 | 0 | 0 |
| CLN283 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.88854 | | | 0.00 | 0 | 0 |
| Total CLN283 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN283 | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24863 | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.88700 | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18731 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95538 | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.41549 | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84725 | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94511 | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72414 | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05718 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84739 | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84739 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83881 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN300 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 126.87061 | | | | 0.00 | 0 | 0 |
| Total CLN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN300 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.39524 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 126.95430 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 126.36819 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 126.82706 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 126.04475 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN310 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 123.57426 | | | | 0.00 | 0 | 0 |
| Total CLN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN310 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN311 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.94661 | | | | 0.00 | 0 | 0 |
| Total CLN311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN311 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 10.54000 | 94.47723 | 10.54000 | 99.14888 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.06000 | 95.49843 | 11.06000 | 95.85275 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | | | | | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN316 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80256 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.05952 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.90245 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21719 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.07137 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 30/04/2018 Spot Bond | | | 8.80500 | 102.24390 | 8.80500 | 100.07143 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN322 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | | 0.00 | 0 | 0 |
| Total CLN322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN322 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21930 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 119.80866 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97524 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99211 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.05728 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01515 | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | 0.00 | 0 | 0 |
| CLN329 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40125 | | | 0.00 | 0 | 0 |
| Total CLN329 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN329 | | | | | | | | | 0.00 | 0 | 0 |
| CLN330 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40125 | | | 0.00 | 0 | 0 |
| Total CLN330 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN330 | | | | | | | | | 0.00 | 0 | 0 |
| CLN331 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 78.55436 | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10614 | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | 0.00 | 0 | 0 |
| CLN333 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80256 | | | 0.00 | 0 | 0 |
| Total CLN333 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN333 | | | | | | | | | 0.00 | 0 | 0 |
| CLN334 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 109.57700 | | | 0.00 | 0 | 0 |
| Total CLN334 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN334 | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 109.57700 | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | 0.00 | 0 | 0 |
| CLN336 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13326 | | | 0.00 | 0 | 0 |
| Total CLN336 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN336 | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22199 | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | 0.00 | 0 | 0 |
| CLN338 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80710 | | | 0.00 | 0 | 0 |
| Total CLN338 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN338 | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39275 | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN34 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.15137 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88985 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.02583 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13200 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.85714 | | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78442 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.12525 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.40672 | | | | 0.00 | 0 | 3,000,000,000 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| CLN35 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.35657 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN355 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN355 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.08616 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21185 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN36(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85245 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 10.55000 | 100.86298 | 10.55000 | 101.14251 | | | | 0.00 | 0 | 0 |
| Total CLN361 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN361 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 9.72000 | 105.87835 | 9.72000 | 106.18087 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.92473 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.92054 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 11.86000 | 107.28367 | 11.86000 | 107.64464 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.91726 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | 11.89000 | 107.50634 | 11.89000 | 107.33776 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 26/07/2022 Spot Bond | | | 10.32000 | 107.04117 | 10.32000 | 106.89493 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.91726 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.16034 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.12458 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.03818 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.05728 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83610 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 9.24000 | 104.23985 | 9.24000 | 104.10988 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98062 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.02920 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.55000 | 101.28624 | 10.55000 | 101.25748 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 101.34002 | 11.00000 | 98.59676 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN381 On 21/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.26164 | | | | 0.00 | 0 | 0 |
| Total CLN381 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN381 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.04605 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24928 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN384 On 20/09/2024 Spot Bond | | | 11.65000 | 103.68897 | 11.65000 | 103.52692 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.14475 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 91.84753 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99548 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.92251 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For CLN389 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| CLN390 On 01/10/2016 Spot Bond | | | 100.00000 | 29.33141 | 100.00000 | 29.19017 | | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN391 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.34241 | | | | 0.00 | 0 | 0 |
| Total CLN391 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN391 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20813 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 87.29605 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.22020 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 39.57688 | 7.01000 | 40.18845 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 166.16071 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.28500 | 99.04890 | 8.28500 | 142.25322 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 7.90000 | 35.88302 | 7.90000 | 157.95678 | | | | 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 | | | 7.90000 | 36.31163 | 7.90000 | 158.25923 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF01 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.27988 | | | | 0.00 | 0 | 0 |
| Total CLNF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF01 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF02 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.22242 | | | | 0.00 | 0 | 0 |
| Total CLNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF03 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55124 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF04 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55124 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF05 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00368 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF06 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93996 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95254 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|-----------------------|---------------|
| CLNF08 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54516 | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95049 | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21719 | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86712 | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91108 | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90544 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91108 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67980 | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.45207 | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | 0.00 | 0 | 0 |
| COJ02 On 15/09/2016 Spot Bond | | | 8.87000 | 106.71499 | 8.87000 | 104.95663 | | 9,757,000,000,000.00 | 1,100,000,000 | 1,100,000,000 | |
| Total COJ02 SPOT | | | | | | | | 9,757,000,000,000.00 | 1,100,000,000 | 1,100,000,000 | |
| Total For COJ02 | | | | | | | | 9,757,000,000,000.00 | 1,100,000,000 | 1,100,000,000 | |
| COJ04 On 05/06/2018 Spot Bond | | | 8.41500 | 105.50307 | 8.41500 | 105.47931 | | 0.00 | 0 | 775,400,000 | |
| Total COJ04 SPOT | | | | | | | | 0.00 | 0 | 775,400,000 | |
| Total For COJ04 | | | | | | | | 0.00 | 0 | 775,400,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.88000 | 118.29730 | 9.88000 | 118.26614 | | 0.00 | 0 | 20,041,700,000 | |
| Total COJ05 SPOT | | | | | | | | 0.00 | 0 | 20,041,700,000 | |
| Total For COJ05 | | | | | | | | 0.00 | 0 | 20,041,700,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| COJ06 On 09/12/2015 Spot Bond | | | 8.16500 | 107.08100 | 8.16500 | 107.05759 | | | 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 | | | 9.45000 | 107.49691 | 9.45000 | 107.46949 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.50000 | 108.31836 | 9.50000 | 108.29090 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 9.85000 | 96.61838 | 9.85000 | 96.59287 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 10.63000 | 97.84097 | 10.63000 | 97.81313 | | | 0.00 | 0 | 3,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 3,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 3,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 10.63000 | 95.60013 | 10.63000 | 95.57308 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPL002 On 29/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.42651 | | | 0.00 | 0 | 0 |
| Total CPL002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL002 | | | | | | | | | 0.00 | 0 | 0 |
| CPL003 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44747 | | | 0.00 | 9,800,000,000 | 4,900,000,000 |
| Total CPL003 SPOT | | | | | | | | | 0.00 | 9,800,000,000 | 4,900,000,000 |
| Total For CPL003 | | | | | | | | | 0.00 | 9,800,000,000 | 4,900,000,000 |
| CPL005 On 01/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33636 | | | 0.00 | 800,000,000 | 400,000,000 |
| Total CPL005 SPOT | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For CPL005 | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| CPL007 On 01/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.36118 | | | 0.00 | 0 | 0 |
| Total CPL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL007 | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43885 | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87443 | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CPL023 On 23/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33185 | | | 0.00 | 0 | 0 |
| Total CPL023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL023 | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 10.76000 | 102.44167 | 10.76000 | 105.02138 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 12.77660 | 100.00000 | 12.74531 | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | 0.00 | 0 | 0 |
| DEN39U On 10/06/2018 Spot Bond | | | 100.00000 | 4.35228 | 100.00000 | 4.33854 | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 12.87275 | 100.00000 | 12.83212 | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | 0.00 | 0 | 0 |
| DENG43 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17114 | | | 0.00 | 0 | 0 |
| Total DENG43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG43 | | | | | | | | | 0.00 | 0 | 0 |
| DENG44 On 29/09/2017 Spot Bond | | | 7.74000 | 99.42506 | 7.74000 | 98.40353 | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | 0.00 | 0 | 0 |
| DENG52 On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.27834 | | | 0.00 | 0 | 0 |
| Total DENG52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG52 | | | | | | | | | 0.00 | 0 | 0 |
| DENG53 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.22629 | | | 0.00 | 0 | 0 |
| Total DENG53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG53 | | | | | | | | | 0.00 | 0 | 0 |
| DENG54 On 03/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.07226 | | | 0.00 | 0 | 0 |
| Total DENG54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG54 | | | | | | | | | 0.00 | 0 | 0 |
| DLT01U On 28/11/2014 Spot Bond | | | 100.00000 | 97.05575 | 100.00000 | 96.80689 | | | 0.00 | 0 | 0 |
| Total DLT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLT01U | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15960 | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55950 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC04 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.80068 | | | 0.00 | 0 | 0 |
| Total DLTC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC04 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC06 On 13/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.10353 | | | 0.00 | 0 | 0 |
| Total DLTC06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC06 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC07 On 04/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.72036 | | | 0.00 | 0 | 0 |
| Total DLTC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC07 | | | | | | | | | 0.00 | 0 | 0 |
| DOL002 On 15/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.59430 | | | 0.00 | 0 | 0 |
| Total DOL002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL002 | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21974 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.34985 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL006 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.37046 | | | 0.00 | 0 | 0 |
| Total DOL006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL006 | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06289 | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | 0.00 | 0 | 0 |
| DRD04 On 03/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.93853 | | | 0.00 | 0 | 0 |
| Total DRD04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DRD04 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.44000 | 106.35867 | 8.44000 | 106.33465 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV21 On 15/06/2016 Spot Bond | | | 7.32500 | 117.26912 | 7.32500 | 117.24607 | | | 0.00 | 0 | 0 |
| Total DV21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| DV22 On 07/02/2020 Spot Bond | | | 8.22500 | 107.40688 | 8.22500 | 107.38336 | | | 86,411,850,000.00 | 10,506,000 | 2,012,850,000 |
| Total DV22 SPOT | | | | | | | | | 86,411,850,000.00 | 10,506,000 | 2,012,850,000 |
| Total For DV22 | | | | | | | | | 86,411,850,000.00 | 10,506,000 | 2,012,850,000 |
| DV23 On 27/02/2023 Spot Bond | | | 8.90000 | 108.21601 | 8.90000 | 108.19040 | | | 4,768,282,690,000.00 | 535,762,100 | 1,576,000,000 |
| Total DV23 SPOT | | | | | | | | | 4,768,282,690,000.00 | 535,762,100 | 1,576,000,000 |
| Total For DV23 | | | | | | | | | 4,768,282,690,000.00 | 535,762,100 | 1,576,000,000 |
| DV24 On 18/02/2024 Spot Bond | | | 8.95000 | 106.62980 | 8.95000 | 106.60443 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 9.30000 | 108.36779 | 9.30000 | 108.34102 | | | 0.00 | 0 | 300,000,000 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| DVC00: On 09/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.01304 | | | 0.00 | 0 | 0 |
| Total DVC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC003 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00: On 12/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.93057 | | | 0.00 | 0 | 0 |
| Total DVC004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC004 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00: On 23/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.75741 | | | 0.00 | 0 | 0 |
| Total DVC005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC005 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00: On 29/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.64797 | | | 0.00 | 0 | 100,000,000 |
| Total DVC006 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DVC006 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DVC00: On 15/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.90482 | | | 0.00 | 0 | 0 |
| Total DVC007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC007 | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.57164 | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88542 | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68632 | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| E170 | On | 01/08/2020 | Spot Bond | | | 7.72500 | 129.83261 | 7.72500 | 129.80586 | | | 0.00 | 0 | 2,005,000,000 |
| Total E170 SPOT | | | | | | | | | | | | 0.00 | 0 | 2,005,000,000 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 2,005,000,000 |
| EDC01 | On | 04/04/2016 | Spot Bond | | | | 100.00000 | 0.00000 | 92.71942 | | | 0.00 | 0 | 100,000,000 |
| Total EDC01 SPOT | | | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For EDC01 | | | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| EFC02 | On | 31/08/2015 | Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EFC02 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC02 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EFC03 | On | 31/08/2016 | Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC03 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 | On | 31/08/2017 | Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 0.20000 | 102.86769 | 0.20000 | 136.52801 | | | 0.00 | 0 | 1,200,000,000 |
| Total EL15 SPOT | | | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| Total For EL15 | | | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| EL28 | On | 02/05/2028 | Spot Bond | | | 2.06000 | 122.90977 | 2.06000 | 122.88801 | | | 0.00 | 0 | 27,000,000 |
| Total EL28 SPOT | | | | | | | | | | | | 0.00 | 0 | 27,000,000 |
| Total For EL28 | | | | | | | | | | | | 0.00 | 0 | 27,000,000 |
| EL29 | On | 19/11/2029 | Spot Bond | | | 2.07000 | 111.49018 | 2.07000 | 111.47051 | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 | On | 29/07/2030 | Spot Bond | | | 2.09000 | 111.23498 | 2.09000 | 111.21529 | | | 0.00 | 0 | 9,800,000,000 |
| Total EL30 SPOT | | | | | | | | | | | | 0.00 | 0 | 9,800,000,000 |
| Total For EL30 | | | | | | | | | | | | 0.00 | 0 | 9,800,000,000 |
| EL31 | On | 02/06/2031 | Spot Bond | | | 2.13000 | 103.55390 | 2.13000 | 103.53542 | | | 13,206,000,000,000.00 | 6,200,000,000 | 3,100,000,000 |
| Total EL31 SPOT | | | | | | | | | | | | 13,206,000,000,000.00 | 6,200,000,000 | 3,100,000,000 |
| Total For EL31 | | | | | | | | | | | | 13,206,000,000,000.00 | 6,200,000,000 | 3,100,000,000 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 9.34000 | 108.13175 | 9.34000 | 108.10493 | | | 0.00 | 0 | 59,315,000 |
| Total EMM01 SPOT | | | | | | | | | | | | 0.00 | 0 | 59,315,000 |
| Total For EMM01 | | | | | | | | | | | | 0.00 | 0 | 59,315,000 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 9.19000 | 108.81327 | 9.19000 | 108.78627 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| EMM03 On 04/05/2024 Spot Bond | | | 9.68000 | 102.26523 | 9.68000 | 102.23896 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 9.92500 | 98.60552 | 9.92500 | 100.88441 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.07500 | 104.99483 | 10.07500 | 103.29779 | | | 60,450,000,000,000.00 | 6,000,000,000 | 4,333,332,900 | |
| Total EMM05 SPOT | | | | | | | | | 60,450,000,000,000.00 | 6,000,000,000 | 4,333,332,900 | |
| Total For EMM05 | | | | | | | | | 60,450,000,000,000.00 | 6,000,000,000 | 4,333,332,900 | |
| EPF001 On 19/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.62102 | | | | 0.00 | 0 | 0 |
| Total EPF001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF001 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40982 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.06912 | | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC09 On 06/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.94779 | | | | 0.00 | 0 | 0 |
| Total EPFC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC09 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC10 On 19/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.38296 | | | | 0.00 | 0 | 0 |
| Total EPFC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC10 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC11 On 19/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.42573 | | | | 0.00 | 0 | 0 |
| Total EPFC11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC11 | | | | | | | | | | 0.00 | 0 | 0 |
| EQ209U On 11/06/2015 Spot Bond | | | 100.00000 | 60.83804 | 100.00000 | 60.64601 | | | | 0.00 | 0 | 0 |
| Total EQ209U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ209U | | | | | | | | | | 0.00 | 0 | 0 |
| EQ211U On 14/11/2014 Spot Bond | | | 100.00000 | 100.53316 | 100.00000 | 100.26579 | | | | 0.00 | 0 | 0 |
| Total EQ211U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ211U | | | | | | | | | | 0.00 | 0 | 0 |
| EQ212U On 12/02/2015 Spot Bond | | | 100.00000 | 84.08736 | 100.00000 | 83.90692 | | | | 0.00 | 0 | 0 |
| Total EQ212U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ212U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| EQS01 On 18/11/2014 Spot Bond | | | 3.00000 | 133.72746 | 3.00000 | 133.70038 | | | | 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 | | | 11.14500 | 105.48209 | 11.14500 | 105.45101 | | | | 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 | 0.00000 | 102.97031 | | | | 0.00 | 0 | 0 |
| Total EQS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS04 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.91720 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82340 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 9.60500 | 97.88543 | 9.60500 | 97.86021 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62195 | | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48246 | | | | 0.00 | 385,660,000 | 395,660,000 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 385,660,000 | 395,660,000 |
| Total For EQS09 | | | | | | | | | | 0.00 | 385,660,000 | 395,660,000 |
| ERS3A On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.81580 | | | | 0.00 | 0 | 0 |
| Total ERS3A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A8 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.67889 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.78398 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.98464 | | | 0.00 | 0 | 106,270,000 |
| Total ERS12 SPOT | | | | | | | | | 0.00 | 0 | 106,270,000 |
| Total For ERS12 | | | | | | | | | 0.00 | 0 | 106,270,000 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.53046 | | | 0.00 | 0 | 0 |
| Total ERS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS14 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.59338 | | | 0.00 | 0 | 0 |
| Total ERS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS15 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.51787 | | | 0.00 | 0 | 0 |
| Total ERS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS16 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.57031 | | | 0.00 | 0 | 0 |
| Total ERS17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.53185 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total ERS18 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For ERS18 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.51081 | | | 0.00 | 0 | 0 |
| Total ERS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS19 | | | | | | | | | 0.00 | 0 | 0 |
| ES15 On 30/08/2015 Spot Bond | | | 7.05000 | 101.93726 | 7.05000 | 101.91786 | | | 0.00 | 0 | 200,000,000 |
| Total ES15 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ES15 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ES18 On 20/04/2018 Spot Bond | | | 7.56500 | 105.41971 | 7.56500 | 105.39820 | | 77,281,770,500.00 | 10,215,700 | 6,023,281,100 | |
| Total ES18 SPOT | | | | | | | | 77,281,770,500.00 | 10,215,700 | 6,023,281,100 | |
| Total For ES18 | | | | | | | | 77,281,770,500.00 | 10,215,700 | 6,023,281,100 | |
| ES23 On 25/01/2023 Spot Bond | | | 8.26000 | 112.98474 | 8.26000 | 112.95989 | | 474,808,754,000.00 | 57,482,900 | 6,620,508,400 | |
| Total ES23 SPOT | | | | | | | | 474,808,754,000.00 | 57,482,900 | 6,620,508,400 | |
| Total For ES23 | | | | | | | | 474,808,754,000.00 | 57,482,900 | 6,620,508,400 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.60000 | 95.31541 | 8.60000 | 95.29336 | | 27,694,789,840,000.00 | 3,220,324,400 | 9,102,914,400 | |
| Total ES26 SPOT | | | | | | | | 27,694,789,840,000.00 | 3,220,324,400 | 9,102,914,400 | |
| Total For ES26 | | | | | | | | 27,694,789,840,000.00 | 3,220,324,400 | 9,102,914,400 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|------------------------|
| ES33 On 15/09/2033 Spot Bond | | | 9.35000 | 84.76303 | 9.35000 | 84.74163 | | | 62,158,615,805,000.00 | 6,647,980,300 | 136,198,930,000 |
| Total ES33 SPOT | | | | | | | | | 2,158,615,805,000.00 | 6,647,980,300 | 136,198,930,000 |
| Total For ES33 | | | | | | | | | 2,158,615,805,000.00 | 6,647,980,300 | 136,198,930,000 |
| ES42 On 25/04/2042 Spot Bond | | | 9.45000 | 90.97102 | 9.45000 | 90.94794 | | | 4,644,675,000,000.00 | 491,500,000 | 22,709,200,000 |
| Total ES42 SPOT | | | | | | | | | 4,644,675,000,000.00 | 491,500,000 | 22,709,200,000 |
| Total For ES42 | | | | | | | | | 4,644,675,000,000.00 | 491,500,000 | 22,709,200,000 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62609 | | | 0.00 | 0 | 400,000,000 |
| Total EXX01 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For EXX01 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67787 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB01 On 24/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.49548 | | | 0.00 | 0 | 0 |
| Total FIFB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB01 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB02 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.35308 | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total FIFB02 SPOT | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For FIFB02 | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81655 | | | 0.00 | 0 | 0 |
| Total FIFB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB03 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC11 On 02/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.17626 | | | 0.00 | 0 | 0 |
| Total FIFC11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC11 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC12 On 10/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.02370 | | | 0.00 | 0 | 0 |
| Total FIFC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC12 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC13 On 10/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.50376 | | | 0.00 | 0 | 0 |
| Total FIFC13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC13 | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 10.31132 | 100.00000 | 10.28633 | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.03509 | 100.00000 | 10.01078 | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| FR2A4/ On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.03512 | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4f On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.54434 | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4(On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.15477 | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4[On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.23447 | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.02500 | 101.36390 | 9.02500 | 101.33947 | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.02143 | | | 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 | 0.00000 | 101.02137 | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | 0.00 | 0 | 0 |
| FRB10 On 25/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15467 | | | 0.00 | 0 | 10,000,000 |
| Total FRB10 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRB10 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 104.63017 | | | 0.00 | 0 | 50,000,000 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.42490 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.44851 | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 9.94000 | 104.62644 | 9.94000 | 104.47617 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRBC2 On 21/12/2018 Spot Bond | | | 10.82500 | 108.25906 | 10.82500 | 108.22789 | | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06047 | | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.06000 | 132.52094 | 2.06000 | 133.38646 | | | | 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 | | | 2.15000 | 129.77923 | 2.15000 | 279.61874 | | | | 0.00 | 0 | 20,000,000 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.39000 | 104.29258 | 2.39000 | 110.84170 | | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 2.47000 | 101.72451 | 2.47000 | 159.69924 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 2.25000 | 119.95233 | 2.25000 | 218.84151 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBN0 On 15/09/2015 Spot Bond | | | 7.39500 | 106.84867 | 7.39500 | 106.82724 | | | | 0.00 | 0 | 0 |
| Total FRBN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN04 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.80000 | 63.38170 | 7.80000 | 62.73459 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 9.45500 | 40.58788 | 9.45500 | 39.68050 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.69000 | 39.29777 | 9.69000 | 38.36400 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC02U On 02/03/2015 Spot Bond | | | 100.00000 | 75.56936 | 100.00000 | 75.41322 | | | | 0.00 | 0 | 0 |
| Total FRC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC02U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC031 On 27/03/2015 Spot Bond | | | 100.00000 | 77.93971 | 100.00000 | 77.78659 | | | 0.00 | 0 | 0 |
| Total FRC03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC03U | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.72174 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC109 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11751 | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | 0.00 | 0 | 0 |
| FRC112 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96962 | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | 0.00 | 0 | 0 |
| FRC113 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06293 | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | 0.00 | 0 | 0 |
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.30073 | 7.47000 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | 7.47000 | 100.30073 | 7.47000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04605 | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | 0.00 | 0 | 0 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99773 | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18387 | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC12: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02920 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | 6.00000 | 100.24163 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09319 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34259 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30354 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | 100.09221 | 18.33098 | 100.09221 | 18.28605 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93585 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.91032 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.24229 | | | | 0.00 | 0 | 0 |
| Total FRC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC147 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC14: On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.63559 | | | 0.00 | 0 | 0 |
| Total FRC149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC149 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04008 | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05149 | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96160 | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97862 | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27563 | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96174 | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 14/12/2018 Spot Bond | | | 13.22500 | 58.58210 | 13.22500 | 58.56117 | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90769 | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90882 | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33341 | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC168(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94936 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169(On 31/01/2025 Spot Bond | | | 3.62500 | 95.80625 | 3.62500 | 99.09798 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC170(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98986 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC171(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98986 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC172(On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.73117 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC173(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80256 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC174(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.02293 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC175(On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | | 0.00 | 0 | 0 |
| Total FRC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC176(On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91220 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.92136 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.06513 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179(On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.77879 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC180(On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.77879 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC18: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.92219 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.17158 | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21974 | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96961 | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.20216 | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90206 | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97862 | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97862 | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98869 | | | 0.00 | 0 | 0 |
| Total FRC190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67521 | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71161 | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88260 | | | 0.00 | 0 | 0 |
| Total FRC193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.51877 | | | | 0.00 | 0 | 0 |
| Total FRC194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.03257 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50071 | | | | 0.00 | 0 | 0 |
| Total FRC196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC196 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86451 | | | | 0.00 | 0 | 0 |
| Total FRC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.47870 | | | | 0.00 | 0 | 0 |
| Total FRC198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48000 | | | | 0.00 | 15,000,000,000 | 7,500,000,000 |
| Total FRC199 SPOT | | | | | | | | | | 0.00 | 15,000,000,000 | 7,500,000,000 |
| Total For FRC199 | | | | | | | | | | 0.00 | 15,000,000,000 | 7,500,000,000 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37595 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34163 | | | | 0.00 | 0 | 0 |
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37595 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34025 | | | | 0.00 | 0 | 0 |
| Total FRC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93581 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | 8.75000 | 98.51122 | 8.75000 | 99.92946 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRC20(On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.80497 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20(On 20/09/2021 Spot Bond | | | 100.00000 | 12.04739 | 100.00000 | 12.00936 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20(On 20/09/2021 Spot Bond | | | 100.00000 | 10.99821 | 100.00000 | 10.96351 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20(On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.74784 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 20/12/2019 Spot Bond | | | 100.00000 | 1.36533 | 100.00000 | 1.35825 | | | | 0.00 | 0 | 0 |
| FRC21(On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73659 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 29/10/2017 Spot Bond | | | 100.00000 | 20.24013 | 100.00000 | 9.10926 | | | | 0.00 | 0 | 1,000,000,000 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRC21(On 07/05/2020 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/06/2021 Spot Bond | | | 100.00000 | 0.34255 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2019 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | 7.66929 | 100.00000 | 7.33145 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217 On 07/11/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC218 On 04/11/2019 Spot Bond | | | 100.00000 | 2.20971 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 04/11/2017 Spot Bond | | | 100.00000 | 8.83883 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC37 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.04346 | | | | 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 | 0.00000 | 101.03780 | | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26340 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13505 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 3.40000 | 117.29078 | 3.40000 | 122.28956 | | | | 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 | 0.00000 | 101.05600 | | | | 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 | 0.00000 | 101.06623 | | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.45000 | 107.84479 | 3.45000 | 121.89638 | | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 3.43000 | 105.46050 | 3.43000 | 122.05348 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 2.66000 | 102.26465 | 2.66000 | 127.29150 | | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 2.73000 | 101.48904 | 2.73000 | 134.48737 | | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15145 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92400 | | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.04921 | | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC85 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.89675 | | | | 0.00 | 0 | 0 |
| Total FRC85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21738 | | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17423 | | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00447 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00335 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC97 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.13595 | | | | 0.00 | 0 | 0 |
| Total FRC97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC97 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.95539 | | | | 0.00 | 0 | 0 |
| Total FRD003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total For FRD003 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 22/12/2018 Spot Bond | | | 100.00000 | 10.13261 | 100.00000 | 10.10780 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD02 On 01/06/2016 Spot Bond | | | 100.00000 | 24.53502 | 100.00000 | 24.47493 | | | | 0.00 | 0 | 0 |
| Total FRD02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD04 On 04/07/2015 Spot Bond | | | 100.00000 | 58.69241 | 100.00000 | 58.50916 | | | | 0.00 | 0 | 0 |
| Total FRD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09 On 26/06/2017 Spot Bond | | | 100.00000 | 18.47364 | 100.00000 | 18.41534 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI15 On 14/03/2015 Spot Bond | | | 4.80000 | 150.67959 | 4.80000 | 150.64194 | | | | 0.00 | 0 | 0 |
| Total FRI15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ15 On 04/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.75822 | | | | 0.00 | 0 | 0 |
| Total FRJ15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ16 On 21/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35397 | | | | 0.00 | 0 | 2,900,000,000 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40847 | | | | 0.00 | 15,000,000,000 | 7,500,000,000 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 15,000,000,000 | 7,500,000,000 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 15,000,000,000 | 7,500,000,000 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.63836 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.63148 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.67666 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42601 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 15/01/2024 Spot Bond | | | 2.11800 | 82.55580 | 2.11800 | 101.50797 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 2.45000 | 102.13863 | 2.45000 | 134.04561 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25894 | | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | 10.38000 | 100.33472 | 10.38000 | 100.30678 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | 10.38000 | 100.33472 | 10.38000 | 100.30678 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 10/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 108.68000 | | | | 0.00 | 0 | 0 |
| Total FRS105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS105 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 30/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.09628 | | | | 0.00 | 0 | 0 |
| Total FRS107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 2.59000 | 99.67036 | 2.59000 | 108.18975 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 07/12/2033 Spot Bond | | | 2.56000 | 208.60564 | 2.56000 | 209.41396 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 31/01/2038 Spot Bond | | | 2.56000 | 108.78667 | 2.56000 | 108.76604 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 03/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.53650 | | | | 0.00 | 0 | 0 |
| Total FRS111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS111 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11 On 07/12/2033 Spot Bond | | | 2.59000 | 207.72017 | 2.59000 | 208.52843 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.12954 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 31/01/2025 Spot Bond | | | 2.48000 | 109.95545 | 2.48000 | 109.93483 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/03/2038 Spot Bond | | | 2.65000 | 107.06875 | 2.65000 | 107.04818 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 26/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.69204 | | | 0.00 | 0 | 0 |
| Total FRS116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS116 | | | | | | | | | 0.00 | 0 | 0 |
| FRS116 On 05/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 49.48300 | | | 0.00 | 0 | 0 |
| Total FRS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS117 | | | | | | | | | 0.00 | 0 | 0 |
| FRS117 On 06/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.94938 | | | 0.00 | 0 | 0 |
| Total FRS118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS118 | | | | | | | | | 0.00 | 0 | 0 |
| FRS118 On 31/01/2038 Spot Bond | | | 2.75500 | 105.57821 | 2.75500 | 105.08533 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 2.71000 | 113.35027 | 2.71000 | 259.77587 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 2.76000 | 111.16374 | 2.76000 | 257.95733 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 2.00000 | 100.14863 | 2.00000 | 100.11501 | | 1,000,000,000,000.00 | 500,000,000 | 500,000,000 | |
| Total FRS122 SPOT | | | | | | | | 1,000,000,000,000.00 | 500,000,000 | 500,000,000 | |
| Total For FRS122 | | | | | | | | 1,000,000,000,000.00 | 500,000,000 | 500,000,000 | |
| FRS122 On 07/12/2023 Spot Bond | | | 2.66000 | 125.04967 | 2.66000 | 269.42486 | | 0.00 | 0 | 0 | |
| Total FRS36 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS36 | | | | | | | | 0.00 | 0 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.16000 | 129.68443 | 2.16000 | 279.41441 | | 0.00 | 0 | 0 | |
| Total FRS37 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 2.88000 | 123.07420 | 2.88000 | 265.16705 | | | | 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 | | | 2.53000 | 102.16219 | 2.53000 | 129.36828 | | | | 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 | 0.00000 | 100.14834 | | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 2.06000 | 133.40998 | 2.06000 | 129.30795 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS56 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31366 | | | | 0.00 | 0 | 0 |
| Total FRS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS56 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58466 | | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.97957 | | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 2.43000 | 108.14061 | 2.43000 | 108.12049 | | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS69 On 31/05/2017 Spot Bond | | | 104.97509 | 19.40554 | 104.97509 | 19.35590 | | | | 0.00 | 0 | 0 |
| Total FRS69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS73 On 12/06/2017 Spot Bond | | | 101.07593 | 23.59440 | 101.07593 | 23.53607 | | | | 0.00 | 0 | 0 |
| Total FRS73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS73 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS74 On 14/06/2017 Spot Bond | | | 100.44759 | 15.79360 | 100.44759 | 15.75476 | | | | 0.00 | 0 | 0 |
| Total FRS74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS74 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS76 On 18/06/2017 Spot Bond | | | 100.76967 | 21.95975 | 100.76967 | 21.90559 | | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total For FRS76 | | | | | | | | | 0.00 | 0 | 0 |
| FRS79 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS79 | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 2.08000 | 117.26457 | 2.08000 | 117.24378 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS82 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS82 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 2.34000 | 97.44055 | 2.34000 | 111.34914 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.61227 | | | 0.00 | 0 | 0 |
| Total FRS86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS86 | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 2.37000 | 97.17392 | 2.37000 | 111.04435 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.60267 | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 2.36000 | 127.80594 | 2.36000 | 348.88822 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82204 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47902 | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | 0.00 | 0 | 0 |
| FRS97 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | 0.00 | 0 | 0 |
| FRX15 On 14/03/2015 Spot Bond | | | 6.47500 | 102.02220 | 6.47500 | 102.00451 | | 15,170,666,000,000.00 | 2,342,960,000 | 2,271,480,000 | |
| Total FRX15 SPOT | | | | | | | | 15,170,666,000,000.00 | 2,342,960,000 | 2,271,480,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For FRX15 | | | | | | | | | 15,170,666,000,000.00 | 2,342,960,000 | 2,271,480,000 |
| FRX16 On 15/09/2016 Spot Bond | | | 7.50500 | 101.93573 | 7.50500 | 101.91498 | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 7.82500 | 102.85901 | 7.82500 | 102.83721 | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.01500 | 107.94377 | 8.01500 | 107.92047 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.53500 | 106.09553 | 8.53500 | 106.07144 | | | 10,864,884,300,000.00 | 1,272,980,000 | 1,436,490,000 |
| Total FRX19 SPOT | | | | | | | | | 10,864,884,300,000.00 | 1,272,980,000 | 1,436,490,000 |
| Total For FRX19 | | | | | | | | | 10,864,884,300,000.00 | 1,272,980,000 | 1,436,490,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.77000 | 100.71242 | 8.77000 | 100.68868 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.34000 | 92.31281 | 9.34000 | 92.28953 | | | 0.00 | 0 | 10,000,000 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.41000 | 112.91167 | 9.41000 | 112.88331 | | | 13,174,000,000,000.00 | 1,400,000,000 | 700,000,000 |
| Total FRX24 SPOT | | | | | | | | | 13,174,000,000,000.00 | 1,400,000,000 | 700,000,000 |
| Total For FRX24 | | | | | | | | | 13,174,000,000,000.00 | 1,400,000,000 | 700,000,000 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.72000 | 100.63472 | 9.72000 | 99.31214 | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.08000 | 97.31270 | 10.08000 | 97.28671 | | | 0.00 | 0 | 10,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.05000 | 81.08442 | 10.05000 | 81.06258 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A2 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.79864 | | | 0.00 | 0 | 0 |
| Total FS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.82718 | | | 0.00 | 0 | 0 |
| Total FS1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For FS1A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.83859 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.86705 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.91262 | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.94678 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.09466 | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A1 On 20/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A2 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39575 | | | 0.00 | 0 | 0 |
| Total FS2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A2 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.45708 | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.47144 | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.51235 | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.57375 | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.62491 | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.84993 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL01 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.66033 | | | | 0.00 | 0 | 0 |
| Total GBL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL01 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC03 On 10/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.83308 | | | | 0.00 | 0 | 0 |
| Total GFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 8.81500 | 102.05323 | 8.81500 | 102.02905 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT30 On 06/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.54650 | | | | 0.00 | 0 | 0 |
| Total GPT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT31 On 05/02/2015 Spot Bond | | | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GPT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13536 | | | | 0.00 | 0 | 0 |
| Total GRH1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13815 | | | | 0.00 | 0 | 10,000,000 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14352 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15019 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15942 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT01 On 08/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.18954 | | | | 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 | 0.00000 | 100.52367 | | | | 0.00 | 10,000,000 | 230,000,000 |
| Total GRT02 SPOT | | | | | | | | | | 0.00 | 10,000,000 | 230,000,000 |
| Total For GRT02 | | | | | | | | | | 0.00 | 10,000,000 | 230,000,000 |
| GRT03 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.39326 | | | | 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 | 0.00000 | 102.16153 | | | | 0.00 | 70,000,000 | 75,000,000 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 70,000,000 | 75,000,000 |
| Total For GRT04 | | | | | | | | | | 0.00 | 70,000,000 | 75,000,000 |
| GRT05 On 25/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.31242 | | | | 0.00 | 0 | 0 |
| Total GRT05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT05 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11813 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.62320 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82215 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GSIS02 On 24/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.31779 | | | | 0.00 | 0 | 0 |
| Total GSIS02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS02 | | | | | | | | | | 0.00 | 0 | 0 |
| GSIS03 On 26/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.71805 | | | | 0.00 | 0 | 0 |
| Total GSIS03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS03 | | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.96964 | | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17643 | | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB01 On 18/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.58776 | | | | 0.00 | 0 | 0 |
| Total HILB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB01 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03525 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00009 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00007 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC15 On 07/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.50323 | | | | 0.00 | 0 | 0 |
| Total HILC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC15 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC16 On 22/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33393 | | | | 0.00 | 0 | 0 |
| Total HILC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC16 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For HM1B6U | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.29742 | | | 0.00 | 0 | 0 |
| Total HMS1B8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B8 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2015 Spot Bond | | | 7.40643 | 101.28691 | 7.40643 | 97.57405 | | | 0.00 | 0 | 0 |
| Total HMS1B9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B9 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.31064 | | | 0.00 | 0 | 0 |
| Total HMS1C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C4 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2015 Spot Bond | | | 8.40666 | 100.85585 | 8.40666 | 104.41639 | | | 0.00 | 0 | 0 |
| Total HMS1C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C5 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.32761 | | | 0.00 | 0 | 0 |
| Total HMS1D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D4 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2015 Spot Bond | | | 8.85694 | 100.87390 | 8.85694 | 104.41639 | | | 0.00 | 0 | 0 |
| Total HMS1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D5 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total For HMS1E2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.34835 | | | 0.00 | 0 | 0 |
| Total HMS1E4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E4 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | 0.00 | 0 | 0 |
| HPF01 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.36772 | | | 0.00 | 0 | 0 |
| Total HPF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF01 | | | | | | | | | 0.00 | 0 | 0 |
| HPF02 On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.44199 | | | 0.00 | 0 | 0 |
| Total HPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF02 | | | | | | | | | 0.00 | 0 | 0 |
| HPF03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45721 | | | 0.00 | 0 | 0 |
| Total HPF03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF03 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.91713 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 8.84500 | 104.21721 | 8.84500 | 104.19270 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.95000 | 110.68720 | 7.95000 | 110.66375 | | 11,130,000,000,000.00 | 1,400,000,000 | 1,967,500,000 | |
| Total HWAY20 SPOT | | | | | | | | 11,130,000,000,000.00 | 1,400,000,000 | 1,967,500,000 | |
| Total For HWAY20 | | | | | | | | 11,130,000,000,000.00 | 1,400,000,000 | 1,967,500,000 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 1.96000 | 131.59643 | 1.96000 | 283.53551 | | 0.00 | 0 | 9,700,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 9,700,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 9,700,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 1.97000 | 134.41077 | 1.97000 | 289.59915 | | 0.00 | 0 | 0 | |
| Total HWAY24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY24 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 9.31000 | 101.84925 | 9.31000 | 101.82406 | | 3,724,000,000,000.00 | 400,000,000 | 4,032,500,000 | |
| Total HWAY34 SPOT | | | | | | | | 3,724,000,000,000.00 | 400,000,000 | 4,032,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| Total For HWAY34 | | | | | | | | | 3,724,000,000,000.00 | 400,000,000 | 4,032,500,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 9.25000 | 102.38695 | 9.25000 | 102.36179 | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 0 |
| HWF01 On 26/03/2015 Spot Bond | | | 100.00000 | 87.50000 | 100.00000 | 87.29017 | | | 0.00 | 0 | 0 |
| Total HWF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF01U | | | | | | | | | 0.00 | 0 | 0 |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 22.85088 | 100.00000 | 22.79492 | | | 0.00 | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | 0.00 | 0 | 0 |
| HWF04 On 09/10/2015 Spot Bond | | | 100.00000 | 57.64721 | 100.00000 | 57.50755 | | | 0.00 | 0 | 0 |
| Total HWF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF04U | | | | | | | | | 0.00 | 0 | 0 |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 27.54859 | 100.00000 | 27.48186 | | | 0.00 | 0 | 0 |
| Total HWF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF05U | | | | | | | | | 0.00 | 0 | 0 |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 16.13860 | 100.00000 | 16.09951 | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | 0.00 | 0 | 0 |
| HWF07 On 26/03/2015 Spot Bond | | | 100.00000 | 88.90547 | 100.00000 | 88.69226 | | | 0.00 | 0 | 0 |
| Total HWF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF07U | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.73000 | 117.77436 | 1.73000 | 117.75465 | | | 22,092,446,000.00 | 12,770,200 | 64,604,917,800 |
| Total I2025 SPOT | | | | | | | | | 22,092,446,000.00 | 12,770,200 | 64,604,917,800 |
| Total For I2025 | | | | | | | | | 22,092,446,000.00 | 12,770,200 | 64,604,917,800 |
| I2038 On 31/01/2038 Spot Bond | | | 1.80000 | 124.69671 | 1.83000 | 123.99697 | | | 124,207,795,800,000.00 | 69,004,331,000 | 65,948,641,000 |
| Total I2038 SPOT | | | | | | | | | 124,207,795,800,000.00 | 69,004,331,000 | 65,948,641,000 |
| Total For I2038 | | | | | | | | | 124,207,795,800,000.00 | 69,004,331,000 | 65,948,641,000 |
| I2046 On 31/03/2046 Spot Bond | | | 1.89000 | 123.49208 | 1.89000 | 123.47082 | | | 34,903,917,468,000.00 | 18,467,681,200 | 49,005,380,700 |
| Total I2046 SPOT | | | | | | | | | 34,903,917,468,000.00 | 18,467,681,200 | 49,005,380,700 |
| Total For I2046 | | | | | | | | | 34,903,917,468,000.00 | 18,467,681,200 | 49,005,380,700 |
| I2050 On 31/12/2050 Spot Bond | | | 1.90000 | 133.03239 | 1.93000 | 132.03481 | | | 6,465,104,920,000.00 | 3,402,686,800 | 25,006,300,000 |
| Total I2050 SPOT | | | | | | | | | 6,465,104,920,000.00 | 3,402,686,800 | 25,006,300,000 |
| Total For I2050 | | | | | | | | | 6,465,104,920,000.00 | 3,402,686,800 | 25,006,300,000 |
| IBC01 On 16/03/2015 Spot Bond | | | 100.00000 | | 0.00000 | 96.40000 | | | 0.00 | 0 | 0 |
| Total IBC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IBC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL11 On 12/03/2015 Spot Bond | | | 7.28500 | 102.55499 | 7.28500 | 102.53503 | | | | 0.00 | 0 | 0 |
| Total IBL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL11 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL13 On 12/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.58439 | | | | 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 | 0.00000 | 101.49615 | | | | 0.00 | 0 | 0 |
| Total IBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL14 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL21 On 15/03/2016 Spot Bond | | | 8.07500 | 103.11099 | 8.07500 | 103.08844 | | | | 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 | | | 7.71500 | 107.98662 | 7.71500 | 107.96405 | | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 7.89500 | 102.34748 | 7.89500 | 102.32595 | | | | 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 | 0.00000 | 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 | 0.00000 | 99.99993 | | | | 0.00 | 0 | 0 |
| Total IBL33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL33 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 1.50000 | 101.59933 | 1.50000 | 130.51939 | | | | 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 | | | 2.13000 | 104.85458 | 2.13000 | 132.77909 | | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL37 On 02/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.85434 | | | | 0.00 | 0 | 0 |
| Total IBL37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL37 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71202 | | | | 0.00 | 0 | 0 |
| Total IBL38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| Total For IBL38 | | | | | | | | | 0.00 | 0 | 0 |
| IBL39 On 02/04/2018 Spot Bond | | | 7.83500 | 103.51824 | 7.83500 | 103.49639 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 0 |
| IBL40 On 15/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.32349 | | | 0.00 | 0 | 510,000,000 |
| Total IBL40 SPOT | | | | | | | | | 0.00 | 0 | 510,000,000 |
| Total For IBL40 | | | | | | | | | 0.00 | 0 | 510,000,000 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.03472 | | | 0.00 | 5,000,000,000 | 2,510,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 5,000,000,000 | 2,510,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 5,000,000,000 | 2,510,000,000 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.71875 | | | 0.00 | 300,000,000 | 305,000,000 |
| Total IBL43 SPOT | | | | | | | | | 0.00 | 300,000,000 | 305,000,000 |
| Total For IBL43 | | | | | | | | | 0.00 | 300,000,000 | 305,000,000 |
| IBL45 On 21/12/2018 Spot Bond | | | 8.45500 | 101.39853 | 8.45500 | 101.37559 | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.91500 | 95.38223 | 8.91500 | 95.35962 | | | 0.00 | 0 | 8,380,000,000 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 8,380,000,000 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 8,380,000,000 |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17855 | | | 0.00 | 0 | 0 |
| Total IBL48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL48 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 7.91500 | 98.95057 | 7.91500 | 98.92947 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 8.96500 | 102.91883 | 8.96500 | 102.87097 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05318 | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05483 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |
| IBL54 On 31/07/2016 Spot Bond | | | 7.90000 | 100.83655 | 7.90000 | 100.81533 | | | 0.00 | 0 | 0 |
| Total IBL54 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IBL54 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.23500 | 101.69985 | 8.23500 | 101.67755 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.06074 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56966 | | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 7.48500 | 104.03054 | 7.48500 | 104.00977 | | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.19500 | 105.56117 | 8.19500 | 105.53813 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.35000 | 107.70872 | 9.35000 | 107.68198 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.68631 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19178 | | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01425 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01639 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.01838 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.00589 | 100.00000 | 0.00588 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32112 | | | | 0.00 | 0 | 0 |
| Total IDCG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23967 | | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.59000 | 99.14405 | 8.59000 | 99.12115 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP01 On 19/04/2015 Spot Bond | | | 5.00000 | 100.22100 | 5.00000 | 100.20758 | | | | 0.00 | 0 | 0 |
| Total IDCP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP01 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP02 On 19/04/2015 Spot Bond | | | 5.00000 | 100.22100 | 5.00000 | 100.20758 | | | | 0.00 | 0 | 0 |
| Total IDCP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 101.29665 | 5.00000 | 101.28305 | | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 100.21732 | 5.00000 | 100.20372 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 100.55953 | 4.00000 | 100.54854 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 102.37674 | 4.00000 | 100.18514 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDW01L On 30/06/2016 Spot Bond | | | 100.00000 | 33.15245 | 100.00000 | 33.04894 | | | | 0.00 | 0 | 0 |
| Total IDW01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDW02L On 30/06/2016 Spot Bond | | | 100.00000 | 32.90889 | 100.00000 | 32.80615 | | | | 0.00 | 0 | 0 |
| Total IDW02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDW03L On 30/06/2016 Spot Bond | | | 100.00000 | 32.90889 | 100.00000 | 32.80615 | | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For IDW03U | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 105.43520 | 9.20000 | 105.40915 | | | 0.00 | 0 | 0 |
| Total IFM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFM01 | | | | | | | | | 0.00 | 0 | 0 |
| IHL01 On 29/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.81046 | | | 0.00 | 0 | 0 |
| Total IHL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL01 | | | | | | | | | 0.00 | 0 | 0 |
| IHL02 On 29/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.81046 | | | 0.00 | 0 | 0 |
| Total IHL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL02 | | | | | | | | | 0.00 | 0 | 0 |
| IHL03 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.81585 | | | 0.00 | 0 | 0 |
| Total IHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL03 | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 8.26585 | 100.00000 | 8.24560 | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | 0.00 | 0 | 0 |
| IM1001 On 10/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.42280 | | | 0.00 | 0 | 0 |
| Total IM1001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IM1001 | | | | | | | | | 0.00 | 0 | 0 |
| IM1002 On 12/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.73734 | | | 0.00 | 0 | 0 |
| Total IM1002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IM1002 | | | | | | | | | 0.00 | 0 | 0 |
| IM103U On 26/01/2015 Spot Bond | | | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0 |
| Total IM103U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IM103U | | | | | | | | | 0.00 | 0 | 0 |
| IN04 On 15/03/2015 Spot Bond | | | 8.82500 | 101.24329 | 8.82500 | 101.21957 | | | 0.00 | 0 | 0 |
| Total IN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN04 | | | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.42225 | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN09 | | | | | | | | | 0.00 | 0 | 0 |
| IN191U On 16/05/2017 Spot Bond | | | 100.00000 | 10.42940 | 100.00000 | 10.40414 | | | 0.00 | 0 | 0 |
| Total IN191U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN191U | | | | | | | | | 0.00 | 0 | 0 |
| IN253U On 04/07/2015 Spot Bond | | | 100.00000 | 58.69241 | 100.00000 | 58.50916 | | | 0.00 | 0 | 0 |
| Total IN253U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IN253U | | | | | | | | | | 0.00 | 0 | 0 |
| IN262U On 15/01/2015 Spot Bond | | | 100.00000 | 83.52403 | 100.00000 | 83.33333 | | | | 0.00 | 0 | 0 |
| Total IN262U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN262U | | | | | | | | | | 0.00 | 0 | 0 |
| IN268U On 11/12/2014 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | | 0.00 | 0 | 0 |
| Total IN268U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN268U | | | | | | | | | | 0.00 | 0 | 0 |
| IN269U On 25/07/2017 Spot Bond | | | 100.00000 | 9.17472 | 100.00000 | 9.13437 | | | | 0.00 | 0 | 0 |
| Total IN269U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN269U | | | | | | | | | | 0.00 | 0 | 0 |
| IN445U On 04/11/2014 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0 |
| Total IN445U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN445U | | | | | | | | | | 0.00 | 0 | 0 |
| IN446U On 11/11/2014 Spot Bond | | | 100.00000 | 99.62072 | 100.00000 | 99.35364 | | | | 0.00 | 0 | 0 |
| Total IN446U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN446U | | | | | | | | | | 0.00 | 0 | 0 |
| IN448U On 25/11/2014 Spot Bond | | | 100.00000 | 96.05079 | 100.00000 | 95.80260 | | | | 0.00 | 0 | 0 |
| Total IN448U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN448U | | | | | | | | | | 0.00 | 0 | 0 |
| IN472U On 04/11/2014 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0 |
| Total IN472U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN472U | | | | | | | | | | 0.00 | 0 | 0 |
| INA445 On 04/11/2014 Spot Bond | | | 6.25000 | 100.00000 | 6.25000 | 99.89737 | | | | 0.00 | 0 | 0 |
| Total INA445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA445 | | | | | | | | | | 0.00 | 0 | 0 |
| INA446 On 11/11/2014 Spot Bond | | | 6.25000 | 99.88028 | 6.25000 | 99.77789 | | | | 0.00 | 0 | 0 |
| Total INA446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA446 | | | | | | | | | | 0.00 | 0 | 0 |
| INA447 On 18/11/2014 Spot Bond | | | 6.25000 | 99.76085 | 6.25000 | 99.65870 | | | | 0.00 | 0 | 0 |
| Total INA447 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA447 | | | | | | | | | | 0.00 | 0 | 0 |
| INA448 On 25/11/2014 Spot Bond | | | 6.25000 | 99.64170 | 6.25000 | 99.53980 | | | | 0.00 | 0 | 0 |
| Total INA448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA448 | | | | | | | | | | 0.00 | 0 | 0 |
| INA450 On 09/12/2014 Spot Bond | | | 6.35000 | 99.39478 | 6.35000 | 99.29176 | | | | 0.00 | 0 | 0 |
| Total INA450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For INA450 | | | | | | | | | | 0.00 | 0 | 0 |
| INA503 On 13/01/2015 Spot Bond | | | 6.40000 | 98.78749 | 6.40000 | 98.68492 | | | | 0.00 | 0 | 0 |
| Total INA503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA503 | | | | | | | | | | 0.00 | 0 | 0 |
| INA504 On 20/01/2015 Spot Bond | | | 6.45000 | 98.65758 | 6.45000 | 98.55449 | | | | 0.00 | 0 | 0 |
| Total INA504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA504 | | | | | | | | | | 0.00 | 0 | 0 |
| INA505 On 27/01/2015 Spot Bond | | | 100.00000 | 81.29176 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total INA505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA505 | | | | | | | | | | 0.00 | 0 | 0 |
| INA506 On 03/02/2015 Spot Bond | | | 6.45000 | 98.41737 | 6.45000 | 98.31478 | | | | 0.00 | 0 | 0 |
| Total INA506 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA506 | | | | | | | | | | 0.00 | 0 | 0 |
| INA507 On 10/02/2015 Spot Bond | | | 6.45000 | 98.29770 | 6.45000 | 98.19536 | | | | 0.00 | 0 | 0 |
| Total INA507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA507 | | | | | | | | | | 0.00 | 0 | 0 |
| ING114 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.88393 | | | | 0.00 | 0 | 0 |
| Total ING114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING114 | | | | | | | | | | 0.00 | 0 | 0 |
| ING115 On 31/03/2016 Spot Bond | | | 10.97271 | 102.31354 | 10.97271 | 101.93833 | | | | 0.00 | 0 | 0 |
| Total ING115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING115 | | | | | | | | | | 0.00 | 0 | 0 |
| ING116 On 31/03/2016 Spot Bond | | | 10.97271 | 101.07248 | 10.97271 | 101.04053 | | | | 0.00 | 0 | 0 |
| Total ING116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING116 | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01462 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING135 On 10/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.57871 | | | | 0.00 | 0 | 0 |
| Total ING135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING135 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99567 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 100.56392 | 6.50000 | 100.54625 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ING153 | | | | | | | | | | 0.00 | 0 | 0 |
| ING161 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01796 | | | | 0.00 | 0 | 0 |
| Total ING161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING161 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 95.46009 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING204 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.00275 | | | | 0.00 | 0 | 0 |
| Total ING204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING204 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 12/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.40021 | | | | 0.00 | 0 | 0 |
| Total ING211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211 | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97862 | | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.97897 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING235 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.76437 | | | | 0.00 | 0 | 0 |
| Total ING235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING235 | | | | | | | | | | 0.00 | 0 | 0 |
| ING236 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.76079 | | | | 0.00 | 0 | 0 |
| Total ING236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING236 | | | | | | | | | | 0.00 | 0 | 0 |
| ING241 On 03/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ING241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING241 | | | | | | | | | | 0.00 | 0 | 0 |
| ING242 On 10/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.51027 | | | | 0.00 | 0 | 0 |
| Total ING242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING242 | | | | | | | | | | 0.00 | 0 | 0 |
| ING243 On 18/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.40558 | | | | 0.00 | 0 | 0 |
| Total ING243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING243 | | | | | | | | | | 0.00 | 0 | 0 |
| ING244 On 18/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.38980 | | | | 0.00 | 0 | 0 |
| Total ING244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ING244 | | | | | | | | | | 0.00 | 0 | 0 |
| ING251 On 12/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.65766 | | | | 0.00 | 0 | 0 |
| Total ING251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING251 | | | | | | | | | | 0.00 | 0 | 0 |
| ING254 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.87507 | | | | 0.00 | 0 | 0 |
| Total ING254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING254 | | | | | | | | | | 0.00 | 0 | 0 |
| ING257 On 22/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.32103 | | | | 0.00 | 0 | 0 |
| Total ING257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING257 | | | | | | | | | | 0.00 | 0 | 0 |
| ING263 On 15/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33655 | | | | 0.00 | 0 | 0 |
| Total ING263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING263 | | | | | | | | | | 0.00 | 0 | 0 |
| ING270 On 18/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.86959 | | | | 0.00 | 0 | 0 |
| Total ING270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING270 | | | | | | | | | | 0.00 | 0 | 0 |
| ING89 On 31/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.92915 | | | | 0.00 | 0 | 0 |
| Total ING89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING89 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR02 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.20470 | | | | 0.00 | 0 | 0 |
| Total INGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR04 On 08/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.45740 | | | | 0.00 | 0 | 0 |
| Total INGR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR04 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR05 On 07/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.93085 | | | | 0.00 | 0 | 0 |
| Total INGR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR05 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.75629 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| IP272U On 13/01/2015 Spot Bond | | | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | | 0.00 | 0 | 0 |
| Total IP272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP272U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01 On 13/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60433 | | | | 0.00 | 0 | 0 |
| Total IPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For IPF01 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF02 On 13/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44040 | | | | 0.00 | 0 | 0 |
| Total IPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44607 | | | | 0.00 | 0 | 0 |
| Total IPF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF03 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF06 On 13/04/2017 Spot Bond | | | 8.58500 | 100.98642 | 8.58500 | 100.96310 | | | | 0.00 | 0 | 8,300,000 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 8,300,000 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 8,300,000 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69116 | | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70728 | | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71805 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF10 On 15/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.38794 | | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.40752 | | | | 0.00 | 0 | 0 |
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC03 On 15/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.70326 | | | | 0.00 | 0 | 0 |
| Total IPFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.14000 | 105.38349 | 9.14000 | 105.35790 | | | | 0.00 | 0 | 1,019,400,000 |
| Total IPL10 SPOT | | | | | | | | | | 0.00 | 0 | 1,019,400,000 |
| Total For IPL10 | | | | | | | | | | 0.00 | 0 | 1,019,400,000 |
| IPL5 On 28/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.00525 | | | | 0.00 | 0 | 0 |
| Total IPL5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL5 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.40500 | 104.45565 | 8.40500 | 104.43189 | | | | 0.00 | 0 | 2,030,000,000 |
| Total IPL6 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For IPL6 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.58404 | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.51546 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.88763 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV012 On 26/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.77395 | | | 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 | 0.00000 | 101.03211 | | | 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 | | | 8.46500 | 105.12104 | 8.46500 | 105.09723 | | | 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 | 0.00000 | 102.66474 | | | 0.00 | 0 | 10,000,000 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.37068 | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 3.22000 | 97.70120 | 3.22000 | 126.25707 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 3.65000 | 140.05669 | 3.65000 | 140.02589 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.76146 | | | 0.00 | 0 | 0 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV022 | | | | | | | | | 0.00 | 0 | 0 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.49482 | | | 0.00 | 0 | 65,000,000 |
| Total IV023 SPOT | | | | | | | | | 0.00 | 0 | 65,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For IV023 | | | | | | | | | | 0.00 | 0 | 65,000,000 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.40648 | | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23854 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.83420 | | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 3.73000 | 97.33789 | 3.73000 | 98.16615 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 3.73000 | 97.25674 | 3.73000 | 104.53311 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.32680 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.00892 | | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 10.07500 | 110.69485 | 10.07500 | 110.66480 | | | | 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 | 0.00000 | 100.24957 | | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 3.75000 | 138.52299 | 3.75000 | 138.49215 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IV444U On 30/10/2014 Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total IV444U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV444U | | | | | | | | | | 0.00 | 0 | 0 |
| IV445U On 06/11/2014 Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | | 0.00 | 0 | 0 |
| Total IV445U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| Total For IV445U | | | | | | | | | 0.00 | 0 | 0 |
| IV446U On 13/11/2014 Spot Bond | | | 100.00000 | 99.08799 | 100.00000 | 98.82375 | | | 0.00 | 0 | 0 |
| Total IV446U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV446U | | | | | | | | | 0.00 | 0 | 0 |
| IVA03A On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.38137 | | | 0.00 | 0 | 0 |
| Total IVA03A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA03A | | | | | | | | | 0.00 | 0 | 0 |
| IVA444 On 30/10/2014 Spot Bond | | | 6.25000 | 99.91446 | 6.25000 | 99.93155 | | | 0.00 | 0 | 0 |
| Total IVA444 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA444 | | | | | | | | | 0.00 | 0 | 0 |
| IVA446 On 13/11/2014 Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | 000,000,000,000,000.00 | 40,000,000,000 | 20,000,000,000 | |
| Total IVA446 SPOT | | | | | | | | 10,000,000,000,000.00 | 40,000,000,000 | 20,000,000,000 | |
| Total For IVA446 | | | | | | | | 10,000,000,000,000.00 | 40,000,000,000 | 20,000,000,000 | |
| IVA449 On 04/12/2014 Spot Bond | | | 6.35000 | 99.48079 | 6.35000 | 99.37760 | | | 0.00 | 0 | 0 |
| Total IVA449 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA449 | | | | | | | | | 0.00 | 0 | 0 |
| IVA450 On 11/12/2014 Spot Bond | | | 6.35000 | 99.36042 | 6.35000 | 99.25747 | | | 0.00 | 0 | 0 |
| Total IVA450 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA450 | | | | | | | | | 0.00 | 0 | 0 |
| IVA502 On 08/01/2015 Spot Bond | | | 6.40000 | 98.87312 | 6.40000 | 98.77038 | | | 0.00 | 0 | 0 |
| Total IVA502 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA502 | | | | | | | | | 0.00 | 0 | 0 |
| IVA503 On 15/01/2015 Spot Bond | | | 6.45000 | 98.74366 | 6.45000 | 98.64038 | | | 0.00 | 0 | 0 |
| Total IVA503 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA503 | | | | | | | | | 0.00 | 0 | 0 |
| IVA504 On 22/01/2015 Spot Bond | | | 6.45000 | 98.62319 | 6.45000 | 98.52017 | | | 0.00 | 0 | 0 |
| Total IVA504 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA504 | | | | | | | | | 0.00 | 0 | 0 |
| IVA506 On 05/02/2015 Spot Bond | | | 6.45000 | 98.38315 | 6.45000 | 98.28063 | | | 0.00 | 0 | 0 |
| Total IVA506 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA506 | | | | | | | | | 0.00 | 0 | 0 |
| IVA507 On 12/02/2015 Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | 000,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000 | |
| Total IVA507 SPOT | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000 | |
| Total For IVA507 | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000 | |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.81086 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IVC002 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 27/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.63977 | | | | 0.00 | 0 | 0 |
| Total IVC005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC006 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.46994 | | | | 0.00 | 0 | 0 |
| Total IVC006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC006 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC007 On 04/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55758 | | | | 0.00 | 0 | 0 |
| Total IVC007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC007 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC014 On 20/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45104 | | | | 0.00 | 0 | 0 |
| Total IVC014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC014 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC015 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63102 | | | | 0.00 | 0 | 0 |
| Total IVC015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC015 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31063 | | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44085 | | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC018 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44369 | | | | 0.00 | 0 | 0 |
| Total IVC018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC018 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44936 | | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC020 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.42383 | | | | 0.00 | 0 | 0 |
| Total IVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29553 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02117 | | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For IVC022 | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96425 | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62392 | | | 0.00 | 0 | 0 |
| Total IVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC024 | | | | | | | | | 0.00 | 0 | 0 |
| IVC025 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32256 | | | 0.00 | 0 | 0 |
| Total IVC025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC025 | | | | | | | | | 0.00 | 0 | 0 |
| IVC026 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.30939 | | | 0.00 | 0 | 0 |
| Total IVC026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC026 | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66741 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC028 On 09/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.46705 | | | 0.00 | 0 | 0 |
| Total IVC028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC028 | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20120 | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | 0.00 | 0 | 0 |
| IVC030 On 29/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01028 | | | 0.00 | 0 | 0 |
| Total IVC030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC030 | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89710 | | | 0.00 | 0 | 0 |
| Total IVC032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC032 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73242 | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.75081 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75080 | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 8.79500 | 102.82683 | 8.79500 | 104.62576 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 13.02433 | 100.00000 | 12.97536 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 10.13968 | 100.00000 | 10.09509 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC039 On 17/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33028 | | | | 0.00 | 0 | 0 |
| Total IVC039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC039 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.01000 | 102.23655 | 9.01000 | 104.25308 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02305 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC042 On 14/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.64381 | | | | 0.00 | 0 | 0 |
| Total IVC042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC042 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC043 On 15/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.96864 | | | | 0.00 | 0 | 0 |
| Total IVC043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC043 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC044 On 16/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.77117 | | | | 0.00 | 0 | 0 |
| Total IVC044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC044 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC045 On 24/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.19305 | | | | 0.00 | 0 | 0 |
| Total IVC045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC045 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39313 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC047 On 27/10/2015 Spot Bond | | | 7.26500 | 104.29095 | 7.26500 | 100.34143 | | | | 0.00 | 0 | 0 |
| Total IVC047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IVC047 | | | | | | | | | | 0.00 | 0 | 0 |
| IVF57U On 12/02/2015 Spot Bond | | | 100.00000 | 99.36490 | 100.00000 | 99.10132 | | | | 0.00 | 0 | 0 |
| Total IVF57U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF57U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG01 On 30/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.08034 | | | | 0.00 | 0 | 0 |
| Total JDG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG02 On 22/01/2015 Spot Bond | | | 100.00000 | 83.50834 | 100.00000 | 83.32068 | | | | 0.00 | 0 | 0 |
| Total JDG02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG02U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13268 | | | | 0.00 | 0 | 0 |
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 21/02/2016 Spot Bond | | | 100.00000 | 39.30544 | 100.00000 | 39.21022 | | | | 0.00 | 0 | 0 |
| Total JDG03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG04 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80763 | | | | 0.00 | 0 | 0 |
| Total JDG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG04 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG07 On 14/11/2014 Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 97.07447 | | | | 0.00 | 0 | 0 |
| Total JDG07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG07U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG08 On 28/11/2014 Spot Bond | | | 100.00000 | 95.28283 | 100.00000 | 95.03851 | | | | 0.00 | 0 | 0 |
| Total JDG08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG08U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG09 On 29/01/2015 Spot Bond | | | 100.00000 | 82.19076 | 100.00000 | 82.00891 | | | | 0.00 | 0 | 0 |
| Total JDG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG09U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG10 On 29/01/2015 Spot Bond | | | 100.00000 | 86.58026 | 100.00000 | 86.38872 | | | | 0.00 | 0 | 0 |
| Total JDG10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG10U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG11 On 04/02/2015 Spot Bond | | | 100.00000 | 81.20152 | 100.00000 | 99.72899 | | | | 0.00 | 0 | 0 |
| Total JDG11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG11U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG12 On 18/03/2015 Spot Bond | | | 100.00000 | 90.80484 | 100.00000 | 90.58283 | | | | 0.00 | 0 | 0 |
| Total JDG12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For JDG12U | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06858 | | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.10717 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.24986 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KCF03 On 30/10/2014 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total KCF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KCF03U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49677 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00017 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.28000 | 141.21250 | 8.28000 | 141.18085 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK02 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.02135 | | | | 0.00 | 0 | 0 |
| Total LBK02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK02 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89017 | | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97664 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30479 | | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86073 | | | | 0.00 | 0 | 11,500,000,000 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 0 | 11,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-----------------------|
| Total For LBK07 | | | | | | | | | 0.00 | 0 | 11,500,000,000 |
| LBK08 On 30/10/2019 Spot Bond | | | 100.00000 | 13.82288 | 100.00000 | 13.71912 | | | 0.00 | 0 | 32,500,000,000 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 32,500,000,000 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 32,500,000,000 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05824 | | | 0.00 | 0 | 0 |
| Total LEW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LEW01 | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.49500 | 99.70844 | 8.49500 | 99.68589 | | | 0.00 | 0 | 2,430,000,000 |
| Total LGL02 SPOT | | | | | | | | | 0.00 | 0 | 2,430,000,000 |
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 2,430,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 8.56500 | 75.11419 | 8.56500 | 97.94992 | | | 0.00 | 0 | 0 |
| Total LGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL03 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.09500 | 102.32630 | 9.09500 | 102.30157 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LHL01 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.50028 | | | 0.00 | 0 | 0 |
| Total LHL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL01 | | | | | | | | | 0.00 | 0 | 0 |
| LHL02 On 13/12/2015 Spot Bond | | | 9.78500 | 105.12637 | 9.78500 | 105.09893 | | | 0.00 | 0 | 1,040,000,000 |
| Total LHL02 SPOT | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| Total For LHL02 | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63283 | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.55154 | | | 0.00 | 500,000,000 | 250,000,000 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total For LRFA1 | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.64955 | | | 0.00 | 0 | 12,000,000 |
| Total LRFB1 SPOT | | | | | | | | | 0.00 | 0 | 12,000,000 |
| Total For LRFB1 | | | | | | | | | 0.00 | 0 | 12,000,000 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.76680 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.59046 | | | 0.00 | 0 | 0 |
| Total MAQ057 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For MAQ057 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 08/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.39003 | | | | 0.00 | 0 | 0 |
| Total MAQ058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ058 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 09/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.84182 | | | | 0.00 | 0 | 0 |
| Total MAQ059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ059 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 09/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.43628 | | | | 0.00 | 0 | 0 |
| Total MAQ060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ060 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 05/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.37537 | | | | 0.00 | 0 | 0 |
| Total MAQ061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ061 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 11/12/2014 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | | 0.00 | 0 | 0 |
| Total MAQ08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ08U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 14/11/2014 Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 97.07447 | | | | 0.00 | 0 | 0 |
| Total MAQ09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ09U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13523 | | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14349 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 12/12/2014 Spot Bond | | | 100.00000 | 90.57072 | 100.00000 | 90.34653 | | | | 0.00 | 0 | 0 |
| Total MAQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93818 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF02! On 16/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.48722 | | | | 0.00 | 0 | 0 |
| Total MBF028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF028 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF02! On 01/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.07759 | | | | 0.00 | 0 | 0 |
| Total MBF029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total For MBF029 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59419 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93322 | | | | 0.00 | 0 | 0 |
| Total MBF033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF033 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29831 | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For MBF035 | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| MBF03: On 11/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.86665 | | | | 0.00 | 0 | 0 |
| Total MBF036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.84672 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.34450 | | | | 0.00 | 0 | 0 |
| Total MBF038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF038 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43926 | | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 06/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.94484 | | | | 0.00 | 0 | 0 |
| Total MBF040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.92856 | | | | 0.00 | 0 | 0 |
| Total MBF041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92687 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP23: On 13/02/2015 Spot Bond | | | 100.00000 | 97.61273 | 100.00000 | 97.35450 | | | | 0.00 | 0 | 0 |
| Total MBP23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP23U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP24: On 22/03/2016 Spot Bond | | | 100.00000 | 36.41184 | 100.00000 | 36.32266 | | | | 0.00 | 0 | 0 |
| Total MBP24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For MBP24U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP25 On 22/03/2015 Spot Bond | | | 100.00000 | 88.34951 | 100.00000 | 88.13559 | | | | 0.00 | 0 | 0 |
| Total MBP25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP25U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 17.01762 | 100.00000 | 16.94278 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 19.93734 | 100.00000 | 19.78770 | | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 20.06699 | 100.00000 | 19.91636 | | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.45500 | 102.57651 | 8.45500 | 102.55317 | | | | 0.00 | 0 | 120,000,000 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.47500 | 102.04577 | 8.47500 | 102.02250 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MCB3M On 13/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.10838 | | | | 0.00 | 0 | 0 |
| Total MCB3M SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MCB3M | | | | | | | | | | 0.00 | 0 | 0 |
| MCB5M On 13/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.03521 | | | | 0.00 | 0 | 0 |
| Total MCB5M SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MCB5M | | | | | | | | | | 0.00 | 0 | 0 |
| MCB6M On 13/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.41205 | | | | 0.00 | 0 | 0 |
| Total MCB6M SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MCB6M | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56658 | | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.37829 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.48941 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 7.65000 | 102.34440 | 7.65000 | 102.32329 | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 8.44500 | 106.16555 | 8.44500 | 106.14169 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.26500 | 107.13318 | 9.26500 | 107.10681 | | | 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 | | | 6.29000 | 103.89096 | 6.29000 | 103.87319 | | | 0.00 | 0 | 800,000,000 |
| Total MET01 SPOT | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For MET01 | | | | | | | | | 0.00 | 0 | 800,000,000 |
| MFS1A On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.83286 | | | 0.00 | 0 | 0 |
| Total MFS1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A1 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86136 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.26500 | 104.93202 | 9.26500 | 105.06313 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MGL01 On 15/09/2015 Spot Bond | | | 7.43500 | 102.03205 | 7.43500 | 102.01148 | | | 0.00 | 0 | 4,970,000,000 |
| Total MGL01 SPOT | | | | | | | | | 0.00 | 0 | 4,970,000,000 |
| Total For MGL01 | | | | | | | | | 0.00 | 0 | 4,970,000,000 |
| MIIL01 On 31/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.40826 | | | 0.00 | 0 | 0 |
| Total MIIL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL01 | | | | | | | | | 0.00 | 0 | 0 |
| MIIL02 On 31/05/2017 Spot Bond | | | 8.57500 | 104.23263 | 8.57500 | 104.20872 | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.98851 | | | 0.00 | 0 | 7,500,000 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 7,500,000 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 7,500,000 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.14000 | 107.76891 | 9.14000 | 105.67839 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 15.35967 | 100.00000 | 15.32205 | | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | | 0.00 | 0 | 0 |
| MQB01 On 31/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.65783 | | | | 0.00 | 0 | 0 |
| Total MQB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB01 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 8.27500 | 104.10675 | 8.27500 | 104.08369 | | | | 0.00 | 0 | 140,000,000 |
| Total MQB02 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For MQB02 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| MTN03 On 13/07/2015 Spot Bond | | | 7.38500 | 104.18521 | 7.38500 | 104.16467 | | | | 0.00 | 0 | 979,100,000 |
| Total MTN03 SPOT | | | | | | | | | | 0.00 | 0 | 979,100,000 |
| Total For MTN03 | | | | | | | | | | 0.00 | 0 | 979,100,000 |
| MTN04 On 13/07/2017 Spot Bond | | | 8.26500 | 107.53154 | 8.26500 | 107.50788 | | | | 0.00 | 0 | 510,000,000 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 510,000,000 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 510,000,000 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 6.06508 | 100.89771 | 7.41191 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 6.14619 | 100.61875 | 7.50755 | | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63271 | | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A502 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64362 | | | | 0.00 | 0 | 0 |
| Total N4A502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A502 | | | | | | | | | | 0.00 | 0 | 0 |
| N4B508 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.77666 | | | | 0.00 | 0 | 0 |
| Total N4B508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4B508 | | | | | | | | | | 0.00 | 0 | 0 |
| N4C508 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.93163 | | | | 0.00 | 0 | 0 |
| Total N4C508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4C508 | | | | | | | | | | 0.00 | 0 | 0 |
| N4D68U On 14/08/2020 Spot Bond | | | 100.00000 | 0.72019 | 100.00000 | 0.71844 | | | | 0.00 | 0 | 0 |
| Total N4D68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4D68U | | | | | | | | | | 0.00 | 0 | 0 |
| N4E68U On 14/08/2020 Spot Bond | | | 100.00000 | 0.72019 | 100.00000 | 0.71844 | | | | 0.00 | 0 | 0 |
| Total N4E68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4E68U | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.71500 | 101.19519 | 8.71500 | 101.17173 | | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK10A On 25/07/2016 Spot Bond | | | 7.59000 | 100.82025 | 7.59000 | 100.79985 | | | | 0.00 | 0 | 0 |
| Total NBK10A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK11A On 28/11/2020 Spot Bond | | | 8.78500 | 104.49177 | 8.78500 | 104.46736 | | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12A On 19/03/2021 Spot Bond | | | 8.59000 | 104.98921 | 8.59000 | 104.96482 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12B On 20/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.49057 | | | | 0.00 | 0 | 0 |
| Total NBK12B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13A On 19/03/2024 Spot Bond | | | 9.05000 | 105.45225 | 9.05000 | 105.42647 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13I On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.65969 | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | 0.00 | 0 | 0 |
| NBK14I On 26/06/2021 Spot Bond | | | 8.95000 | 104.99763 | 8.95000 | 104.87143 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14I On 27/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.52705 | | | 0.00 | 0 | 0 |
| Total NBK14B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14B | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.72632 | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | 0.00 | 0 | 0 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.37387 | | | 0.00 | 0 | 0 |
| Total NBK16B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16B | | | | | | | | | 0.00 | 0 | 0 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40821 | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79796 | | | 0.00 | 0 | 20,000,000 |
| Total NBK18B SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NBK18B | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74456 | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.79421 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK2A On 15/09/2015 Spot Bond | | | 6.98500 | 104.37167 | 6.98500 | 104.35187 | | | 0.00 | 0 | 731,800,000 |
| Total NBK2A SPOT | | | | | | | | | 0.00 | 0 | 731,800,000 |
| Total For NBK2A | | | | | | | | | 0.00 | 0 | 731,800,000 |
| NBK2B On 15/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.25337 | | | 0.00 | 0 | 0 |
| Total NBK2B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK2B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.27500 | 113.96730 | 8.27500 | 113.94177 | | | 0.00 | 0 | 1,440,000,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 1,440,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 1,440,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.45500 | 37.06589 | 10.45500 | 37.05579 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK6A On 19/04/2015 Spot Bond | | | 7.18500 | 101.52255 | 7.18500 | 101.50320 | | | | 0.00 | 0 | 944,600,000 |
| Total NBK6A SPOT | | | | | | | | | | 0.00 | 0 | 944,600,000 |
| Total For NBK6A | | | | | | | | | | 0.00 | 0 | 944,600,000 |
| NBK6B On 19/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.52559 | | | | 0.00 | 0 | 0 |
| Total NBK6B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK6B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31608 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 7.68500 | 103.23035 | 7.68500 | 103.20885 | | | | 0.00 | 0 | 1,760,000,000 |
| Total NBK9A SPOT | | | | | | | | | | 0.00 | 0 | 1,760,000,000 |
| Total For NBK9A | | | | | | | | | | 0.00 | 0 | 1,760,000,000 |
| NBK9B On 23/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.84122 | | | | 0.00 | 0 | 0 |
| Total NBK9B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN4 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.92990 | | | | 0.00 | 0 | 0 |
| Total NCLN48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN48 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 31/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.45242 | | | | 0.00 | 0 | 0 |
| Total NCLN54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN54 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 07/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60157 | | | | 0.00 | 0 | 0 |
| Total NCLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.42303 | | | | 0.00 | 0 | 0 |
| Total NCLN56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN56 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 01/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.37928 | | | | 0.00 | 0 | 0 |
| Total NCLN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN58 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 92.75628 | | | | 0.00 | 0 | 0 |
| Total NCLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NCLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 02/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.29004 | | | | 0.00 | 0 | 0 |
| Total NCLN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN62 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN63 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14815 | | | | 0.00 | 0 | 0 |
| Total NCLN64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN64 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02318 | | | | 0.00 | 0 | 0 |
| Total NCLN66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN66 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 27/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 89.08936 | | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 03/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.78268 | | | | 0.00 | 0 | 0 |
| Total NCLN73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN73 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75075 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89838 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.85280 | | | | 0.00 | 0 | 0 |
| Total NCLN76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN76 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31777 | | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82485 | | | | 0.00 | 0 | 0 |
| Total NCLN78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN78 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81296 | | | | 0.00 | 0 | 0 |
| Total NCLN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For NCLN79 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81239 | | | | 0.00 | 0 | 0 |
| Total NCLN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN80 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05486 | | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.62500 | 107.14975 | 9.62500 | 107.46129 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.92797 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.66000 | 105.88553 | 9.66000 | 106.35005 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.93360 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.84117 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88081 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.94261 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.95386 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 7.97500 | 103.48688 | 7.97500 | 103.46453 | | | | 0.00 | 0 | 67,400,000 |
| Total NED11 SPOT | | | | | | | | | | 0.00 | 0 | 67,400,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NED11 | | | | | | | | | | 0.00 | 0 | 67,400,000 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.16898 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 103.37438 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 9.65500 | 105.58095 | 9.65500 | 105.71808 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.52228 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.47529 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50566 | | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | 11.66500 | 117.52435 | 11.66500 | 117.48815 | | | | 0.00 | 0 | 1,630,000,000 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 1,630,000,000 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 1,630,000,000 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 110.10193 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 04/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.98771 | | | | 0.00 | 0 | 10,000,000 |
| Total NHM001 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NHM001 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.17000 | 170.03485 | 2.17000 | 170.00433 | | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.60000 | 94.87271 | 2.60000 | 137.77184 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.31500 | 107.23010 | 8.31500 | 107.20637 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NPL08 On 10/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.01414 | | | | 0.00 | 0 | 0 |
| Total NPL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL08 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.94500 | 108.55541 | 8.94500 | 108.52931 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48166 | | | | 0.00 | 0 | 11,000,000 |
| Total NQ1A11 SPOT | | | | | | | | | | 0.00 | 0 | 11,000,000 |
| Total For NQ1A11 | | | | | | | | | | 0.00 | 0 | 11,000,000 |
| NQ1A1 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.55280 | | | | 0.00 | 0 | 0 |
| Total NQ1A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.40197 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.45182 | | | | 0.00 | 0 | 102,500,000 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 102,500,000 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 102,500,000 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.42193 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.14500 | 108.56176 | 9.14500 | 110.16669 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.45188 | | | | 0.00 | 0 | 0 |
| Total NQ1B14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B14 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.48170 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.46179 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.34500 | 108.56836 | 9.34500 | 108.54112 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.52163 | | | 0.00 | 0 | 0 |
| Total NQ1C14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C14 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.50163 | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.51159 | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.87977 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75842 | | | 0.00 | 0 | 0 |
| Total NQF1D6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D6 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.54147 | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 8.13500 | 119.26162 | 8.13500 | 119.23564 | | | 0.00 | 0 | 500,000,000 |
| Total NRA018 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NRA018 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 8.99000 | 118.43311 | 8.99000 | 118.40433 | | | 0.00 | 0 | 411,000,000 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 411,000,000 |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 411,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.06500 | 175.57264 | 2.06500 | 175.54164 | | | 0.00 | 0 | 8,400,000,000 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 8,400,000,000 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 8,400,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 9.72000 | 124.41957 | 9.72000 | 124.38731 | | | 0.00 | 0 | 2,920,000,000 |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.77349 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 |
| NTC13 On 31/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC13 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| Total For NTC13 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC15 On 26/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.61605 | | | | 0.00 | 0 | 10,000,000 |
| Total NTC15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NTC15 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93158 | | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16672 | | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.42334 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT10 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62091 | | | | 0.00 | 693,470,000 | 620,970,000 |
| Total NYT101 SPOT | | | | | | | | | | 0.00 | 693,470,000 | 620,970,000 |
| Total For NYT101 | | | | | | | | | | 0.00 | 693,470,000 | 620,970,000 |
| NYT102 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.02597 | | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 18.42797 | 100.00000 | 18.38332 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OCT1A On 18/10/2015 Spot Bond | | | 100.00000 | 56.39634 | 100.00000 | 56.25972 | | | | 0.00 | 0 | 0 |
| Total OCT1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| OML01 On 27/10/2015 Spot Bond | | | 7.27500 | 101.71904 | 7.27500 | 101.69907 | | | | 0.00 | 0 | 10,469,400,000 |
| Total OML01 SPOT | | | | | | | | | | 0.00 | 0 | 10,469,400,000 |
| Total For OML01 | | | | | | | | | | 0.00 | 0 | 10,469,400,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 21.17597 | 100.00000 | 21.12467 | | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | | 0.00 | 0 | 0 |
| PBET01 On 13/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.70000 | | | | 0.00 | 0 | 0 |
| Total PBET01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBET01 | | | | | | | | | | 0.00 | 0 | 0 |
| PCF03 On 06/04/2015 Spot Bond | | | 100.00000 | 87.21429 | 100.00000 | 87.01241 | | | | 0.00 | 0 | 0 |
| Total PCF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For PCF03 | | | | | | | | | 0.00 | 0 | 0 |
| PMM10 On 14/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.63969 | | | 0.00 | 0 | 0 |
| Total PMM10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM10 | | | | | | | | | 0.00 | 0 | 0 |
| PMM11 On 23/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.20701 | | | 0.00 | 0 | 0 |
| Total PMM11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM11 | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 02/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.19453 | | | 0.00 | 0 | 0 |
| Total PMM12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12 | | | | | | | | | 0.00 | 0 | 0 |
| PMM13 On 06/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.08912 | | | 0.00 | 0 | 0 |
| Total PMM13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM13 | | | | | | | | | 0.00 | 0 | 0 |
| PMM14 On 04/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.56773 | | | 0.00 | 0 | 0 |
| Total PMM14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM14 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90634 | | | 0.00 | 0 | 0 |
| Total PPC001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC001 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89775 | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25997 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 30/06/2021 Spot Bond | | | 9.24000 | 106.32498 | 9.24000 | 106.18708 | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.13609 | | | 0.00 | 0 | 11,667,100 |
| Total PRE1A1 SPOT | | | | | | | | | 0.00 | 0 | 11,667,100 |
| Total For PRE1A1 | | | | | | | | | 0.00 | 0 | 11,667,100 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.13983 | | | 0.00 | 0 | 0 |
| Total PRE1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.14151 | | | 0.00 | 0 | 30,000,000 |
| Total PRE1A3 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|------------------------------|------------------------|------------------------|------------------|-------------------|
| Total For PRE1A3 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.14524 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.16127 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.16499 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| PTH01 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.06269 | | | 0.00 | 0 | 0 |
| Total PTH01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PTH01 | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 7.70000 | 43.13634 | 7.70000 | 43.12744 | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | 0.00 | 0 | 0 |
| R158 On 15/09/2015 Spot Bond | | | 6.28500 | 107.80615 | 6.28500 | 107.78772 | 628,500,000,000,000.00 | 100,000,000,000 | 652,324,499,900 | | |
| Total R158 SPOT | | | | | | | 28,500,000,000,000.00 | 100,000,000,000 | 652,324,499,900 | | |
| Total For R158 | | | | | | | 28,500,000,000,000.00 | 100,000,000,000 | 652,324,499,900 | | |
| R158P On 15/09/2015 Spot Bond | | | 6.47500 | 94.65587 | 6.47500 | 94.63921 | | | 0.00 | 0 | 0 |
| Total R158P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R158P | | | | | | | | | 0.00 | 0 | 0 |
| R159 On 15/09/2016 Spot Bond | | | 6.57500 | 113.79473 | 6.57500 | 113.77440 | 516,315,335,340,000.00 | 78,527,047,200 | 591,776,947,200 | | |
| Total R159 SPOT | | | | | | | 16,315,335,340,000.00 | 78,527,047,200 | 591,776,947,200 | | |
| Total For R159 | | | | | | | 16,315,335,340,000.00 | 78,527,047,200 | 591,776,947,200 | | |
| R159P On 15/09/2016 Spot Bond | | | 6.40500 | 88.92440 | 6.40500 | 88.90892 | | | 0.00 | 0 | 0 |
| Total R159P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R159P | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 7.89500 | 123.97744 | 7.88000 | 124.08268 | 150,259,243,942,500.00 | 525,681,981,500 | 1,606,875,711,500 | | |
| Total R186 SPOT | | | | | | | 50,259,243,942,500.00 | 525,681,981,500 | 606,875,711,500 | | |
| Total For R186 | | | | | | | 50,259,243,942,500.00 | 525,681,981,500 | 606,875,711,500 | | |
| R187P On 21/12/2026 Spot Bond | | | 7.62000 | 40.37278 | 7.62000 | 40.36454 | | | 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 | | | 7.54000 | 37.84470 | 7.54000 | 37.83704 | | | 0.00 | 0 | 0 |
| Total R188P SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R188P | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Spot Bond | | | 1.66000 | 289.90373 | 1.66000 | 289.85571 | | | 317,389,842,000.00 | 191,198,700 | 78,208,865,300 |
| Total R197 SPOT | | | | | | | | | 317,389,842,000.00 | 191,198,700 | 78,208,865,300 |
| Total For R197 | | | | | | | | | 317,389,842,000.00 | 191,198,700 | 78,208,865,300 |
| R201 On 21/12/2014 Spot Bond | | | 5.72500 | 103.61118 | 5.71500 | 103.59641 | | | 0.00 | 0 | 6,822,694,300 |
| Total R201 SPOT | | | | | | | | | 0.00 | 0 | 6,822,694,300 |
| Total For R201 | | | | | | | | | 0.00 | 0 | 6,822,694,300 |
| R202 On 07/12/2033 Spot Bond | | | 1.76000 | 234.86837 | 1.76000 | 234.82882 | | | 233,330,521,952,000.00 | 132,574,160,200 | 153,087,644,600 |
| Total R202 SPOT | | | | | | | | | 33,330,521,952,000.00 | 132,574,160,200 | 153,087,644,600 |
| Total For R202 | | | | | | | | | 33,330,521,952,000.00 | 132,574,160,200 | 153,087,644,600 |
| R2023 On 28/02/2023 Spot Bond | | | 7.66500 | 101.89070 | 7.65000 | 101.96097 | | | 197,062,870,923,500.00 | 156,172,585,900 | 497,145,541,900 |
| Total R2023 SPOT | | | | | | | | | 17,062,870,923,500.00 | 156,172,585,900 | 497,145,541,900 |
| Total For R2023 | | | | | | | | | 17,062,870,923,500.00 | 156,172,585,900 | 497,145,541,900 |
| R203 On 15/09/2017 Spot Bond | | | 6.73000 | 105.02354 | 6.71500 | 105.04379 | | | 584,262,739,168,000.00 | 235,403,081,600 | 539,534,300,000 |
| Total R203 SPOT | | | | | | | | | 4,262,739,168,000.00 | 235,403,081,600 | 539,534,300,000 |
| Total For R203 | | | | | | | | | 4,262,739,168,000.00 | 235,403,081,600 | 539,534,300,000 |
| R2030 On 31/01/2030 Spot Bond | | | 8.32000 | 99.33099 | 8.32000 | 99.30899 | | | 285,414,376,064,000.00 | 154,496,920,200 | 557,260,320,200 |
| Total R2030 SPOT | | | | | | | | | 5,414,376,064,000.00 | 154,496,920,200 | 557,260,320,200 |
| Total For R2030 | | | | | | | | | 5,414,376,064,000.00 | 154,496,920,200 | 557,260,320,200 |
| R2032 On 31/03/2032 Spot Bond | | | 8.46500 | 98.84020 | 8.46500 | 98.81768 | | | 166,506,570,406,500.00 | 255,936,984,100 | 296,102,384,100 |
| Total R2032 SPOT | | | | | | | | | 6,506,570,406,500.00 | 255,936,984,100 | 296,102,384,100 |
| Total For R2032 | | | | | | | | | 6,506,570,406,500.00 | 255,936,984,100 | 296,102,384,100 |
| R2037 On 31/01/2037 Spot Bond | | | 8.57000 | 101.50471 | 8.57000 | 101.48156 | | | 433,835,175,472,000.00 | 283,994,769,600 | 172,998,689,600 |
| Total R2037 SPOT | | | | | | | | | 3,835,175,472,000.00 | 283,994,769,600 | 172,998,689,600 |
| Total For R2037 | | | | | | | | | 3,835,175,472,000.00 | 283,994,769,600 | 172,998,689,600 |
| R204 On 21/12/2018 Spot Bond | | | 7.04000 | 106.34764 | 7.02500 | 106.38164 | | | 700,917,160,832,000.00 | 383,653,005,800 | 596,727,418,600 |
| Total R204 SPOT | | | | | | | | | 10,917,160,832,000.00 | 383,653,005,800 | 596,727,418,600 |
| Total For R204 | | | | | | | | | 10,917,160,832,000.00 | 383,653,005,800 | 596,727,418,600 |
| R2044 On 31/01/2044 Spot Bond | | | 8.65500 | 103.26495 | 8.65500 | 103.24118 | | | 191,793,500,000,000.00 | 137,700,000,000 | 101,848,270,000 |
| Total R2044 SPOT | | | | | | | | | 11,793,500,000,000.00 | 137,700,000,000 | 101,848,270,000 |
| Total For R2044 | | | | | | | | | 11,793,500,000,000.00 | 137,700,000,000 | 101,848,270,000 |
| R2048 On 28/02/2048 Spot Bond | | | 8.64500 | 102.69205 | 8.64500 | 102.66805 | | | 517,304,637,485,000.00 | 175,512,393,000 | 495,721,206,800 |
| Total R2048 SPOT | | | | | | | | | 17,304,637,485,000.00 | 175,512,393,000 | 495,721,206,800 |
| Total For R2048 | | | | | | | | | 17,304,637,485,000.00 | 175,512,393,000 | 495,721,206,800 |
| R207 On 15/01/2020 Spot Bond | | | 7.28000 | 102.06319 | 7.26500 | 102.10733 | | | 741,936,137,488,000.00 | 101,914,304,600 | 598,260,277,300 |
| Total R207 SPOT | | | | | | | | | 11,936,137,488,000.00 | 101,914,304,600 | 598,260,277,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R207 | | | | | | | | | 11,936,137,488,000.00 | 101,914,304,600 | 598,260,277,300 |
| R208 On 31/03/2021 Spot Bond | | | 7.45500 | 97.10077 | 7.44000 | 97.15498 | | | 679,658,183,210,000.00 | 225,306,262,000 | 899,950,075,600 |
| Total R208 SPOT | | | | | | | | | 9,658,183,210,000.00 | 225,306,262,000 | 399,950,075,600 |
| Total For R208 | | | | | | | | | 9,658,183,210,000.00 | 225,306,262,000 | 399,950,075,600 |
| R209 On 31/03/2036 Spot Bond | | | 8.49000 | 78.65773 | 8.49000 | 78.63976 | | | 285,633,970,773,000.00 | 387,000,467,700 | 544,943,850,000 |
| Total R209 SPOT | | | | | | | | | 15,633,970,773,000.00 | 387,000,467,700 | 544,943,850,000 |
| Total For R209 | | | | | | | | | 15,633,970,773,000.00 | 387,000,467,700 | 544,943,850,000 |
| R210 On 31/03/2028 Spot Bond | | | 1.75000 | 173.29759 | 1.75000 | 173.26840 | | | 10,878,700,000.00 | 6,216,400 | 82,563,485,300 |
| Total R210 SPOT | | | | | | | | | 10,878,700,000.00 | 6,216,400 | 82,563,485,300 |
| Total For R210 | | | | | | | | | 10,878,700,000.00 | 6,216,400 | 82,563,485,300 |
| R211 On 31/01/2017 Spot Bond | | | 0.80000 | 132.53556 | 0.80000 | 132.51671 | | | 2,105,823,840,000.00 | 2,632,279,800 | 101,668,998,300 |
| Total R211 SPOT | | | | | | | | | 2,105,823,840,000.00 | 2,632,279,800 | 101,668,998,300 |
| Total For R211 | | | | | | | | | 2,105,823,840,000.00 | 2,632,279,800 | 101,668,998,300 |
| R212 On 31/01/2022 Spot Bond | | | 1.57000 | 137.75026 | 1.56000 | 137.81806 | | | 740,160,172,000.00 | 471,439,600 | 102,639,527,400 |
| Total R212 SPOT | | | | | | | | | 740,160,172,000.00 | 471,439,600 | 102,639,527,400 |
| Total For R212 | | | | | | | | | 740,160,172,000.00 | 471,439,600 | 102,639,527,400 |
| R213 On 28/02/2031 Spot Bond | | | 8.36000 | 89.24652 | 8.35000 | 89.30694 | | | 333,374,500,864,000.00 | 279,111,782,400 | 599,527,822,700 |
| Total R213 SPOT | | | | | | | | | 13,374,500,864,000.00 | 279,111,782,400 | 599,527,822,700 |
| Total For R213 | | | | | | | | | 13,374,500,864,000.00 | 279,111,782,400 | 599,527,822,700 |
| R214 On 28/02/2041 Spot Bond | | | 8.59000 | 79.47998 | 8.59000 | 79.46153 | | | 932,505,233,190,000.00 | 341,385,941,000 | 607,465,682,400 |
| Total R214 SPOT | | | | | | | | | 12,505,233,190,000.00 | 341,385,941,000 | 607,465,682,400 |
| Total For R214 | | | | | | | | | 12,505,233,190,000.00 | 341,385,941,000 | 607,465,682,400 |
| R227C On 15/03/2015 Spot Bond | | | 6.63500 | 97.67406 | 6.63500 | 97.65672 | | | 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 | | | 6.47500 | 94.65587 | 6.47500 | 94.63921 | | | 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 | | | 6.39500 | 91.78432 | 6.39500 | 91.76836 | | | 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 | | | 6.40500 | 88.92440 | 6.40500 | 88.90892 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R326C On 21/12/2014 Spot Bond | | | 5.72000 | 99.26884 | 5.72000 | 99.25340 | | | 0.00 | 0 | 0 |
| Total R326C SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R326C | | | | | | | | | | 0.00 | 0 | 0 |
| R327C On 21/06/2015 Spot Bond | | | 6.54500 | 96.03369 | 6.54500 | 96.01679 | | | | 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 | | | 6.41500 | 93.12280 | 6.41500 | 93.10673 | | | | 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 | | | 6.39500 | 90.25719 | 6.39500 | 90.24167 | | | | 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 | | | 6.45500 | 87.35249 | 6.45500 | 87.33733 | | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 6.69000 | 84.11679 | 6.69000 | 84.10167 | | | | 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 | | | 6.74000 | 81.27106 | 6.74000 | 81.25635 | | | | 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 | | | 7.03000 | 77.82582 | 7.03000 | 77.81113 | | | | 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 | | | 7.01000 | 75.24313 | 7.01000 | 75.22896 | | | | 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 | | | 6.99000 | 72.76021 | 6.99000 | 72.74655 | | | | 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 | | | 6.98000 | 70.33796 | 6.98000 | 70.32478 | | | | 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 | | | 7.22500 | 67.06687 | 7.22500 | 67.05386 | | | | 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 | | | 7.20500 | 64.80517 | 7.20500 | 64.79263 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 7.36000 | 61.93472 | 7.36000 | 61.92249 | | | | 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 | | | 7.33000 | 59.85977 | 7.33000 | 59.84800 | | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 7.30000 | 57.87110 | 7.30000 | 57.85976 | | | | 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 | | | 7.27000 | 55.96471 | 7.27000 | 55.95379 | | | | 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 | | | 7.23000 | 54.18190 | 7.23000 | 54.17139 | | | | 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 | | | 7.19000 | 52.47618 | 7.19000 | 52.46605 | | | | 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 | | | 7.82000 | 47.77848 | 7.82000 | 47.76847 | | | | 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 | | | 7.78000 | 46.16028 | 7.78000 | 46.15065 | | | | 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 | | | 7.74000 | 44.61409 | 7.74000 | 44.60484 | | | | 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 | | | 7.70000 | 43.13634 | 7.70000 | 43.12744 | | | | 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 | | | 7.66000 | 41.72364 | 7.66000 | 41.71507 | | | | 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 | | | 7.62000 | 40.37278 | 7.62000 | 40.36454 | | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R350C | | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 7.58000 | 39.08076 | 7.58000 | 39.07281 | | | | 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 | | | 7.54000 | 37.84470 | 7.54000 | 37.83704 | | | | 0.00 | 0 | 0 |
| Total R352C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50834 | | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 25/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.69544 | | | | 0.00 | 0 | 0 |
| Total RCSB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55688 | | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42615 | | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 30/04/2017 Spot Bond | | | 100.00000 | 19.75961 | 100.00000 | 19.71174 | | | | 0.00 | 0 | 0 |
| Total RCSB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB1U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 8.82220 | 100.00000 | 8.80083 | | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB3 On 17/03/2017 Spot Bond | | | 100.00000 | 24.08274 | 100.00000 | 24.02376 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.99037 | | | | 0.00 | 0 | 0 |
| Total RDFB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB01 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13254 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52599 | | | | 0.00 | 0 | 0 |
| Total RDFB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDFB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 24/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.73761 | | | | 0.00 | 0 | 0 |
| Total RDFC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.33853 | | | | 0.00 | 0 | 0 |
| Total RDFC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES12 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.89814 | | | | 0.00 | 0 | 0 |
| Total RES12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES12 | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48393 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.95995 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES24 On 09/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15959 | | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27029 | | | | 0.00 | 0 | 0 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES27 | | | | | | | | | | 0.00 | 0 | 0 |
| RES29 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39275 | | | | 0.00 | 0 | 0 |
| Total RES29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES29 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.21842 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES31 On 02/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.58227 | | | | 0.00 | 0 | 0 |
| Total RES31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES31 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29310 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP004 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.22631 | | | | 0.00 | 0 | 0 |
| Total RP004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP004 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 83.32287 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP006 On 30/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 80.74888 | | | | 0.00 | 0 | 0 |
| Total RP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP006 | | | | | | | | | | 0.00 | 0 | 0 |
| RP007 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 84.08076 | | | | 0.00 | 0 | 0 |
| Total RP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP007 | | | | | | | | | | 0.00 | 0 | 0 |
| RP008 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.37650 | | | | 0.00 | 0 | 0 |
| Total RP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP008 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07514 | | | | 0.00 | 0 | 0 |
| Total RP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP013 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 81.68603 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RP016 On 10/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 91.49583 | | | | 0.00 | 0 | 0 |
| Total RP016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP016 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 105.18322 | 12.35000 | 105.14897 | | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 13.03883 | 100.00000 | 13.00725 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RP025 On 21/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.29654 | | | | 0.00 | 0 | 0 |
| Total RP025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP025 | | | | | | | | | | 0.00 | 0 | 0 |
| RP026 On 13/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16821 | | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For RP026 | | | | | | | | | | 0.00 | 0 | 0 |
| RPG02 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.81256 | | | | 0.00 | 0 | 0 |
| Total RPG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPG02 | | | | | | | | | | 0.00 | 0 | 0 |
| RPG03 On 23/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.91152 | | | | 0.00 | 0 | 0 |
| Total RPG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPG03 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP01 On 31/08/2018 Spot Bond | | | 100.00000 | 4.12640 | 100.00000 | 4.11629 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP04 On 07/10/2016 Spot Bond | | | 100.00000 | 22.44524 | 100.00000 | 22.39087 | | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP07 On 31/01/2016 Spot Bond | | | 100.00000 | 33.08746 | 100.00000 | 33.00730 | | | | 0.00 | 0 | 0 |
| Total RPP07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP07U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP08 On 30/04/2020 Spot Bond | | | 100.00000 | 12.26739 | 100.00000 | 12.25237 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP09 On 21/11/2016 Spot Bond | | | 100.00000 | 26.42440 | 100.00000 | 26.36038 | | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 16/11/2022 Spot Bond | | | 100.00000 | 0.00000 | 107.64745 | | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 30/04/2025 Spot Bond | | | 100.00000 | 0.00000 | 76.80245 | | | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.74000 | 106.35189 | 8.74000 | 106.32691 | | | | 0.00 | 0 | 770,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 8.90000 | 107.55347 | 8.90000 | 107.52789 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 9.58000 | 91.11455 | 9.58000 | 109.15372 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBC2 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.84809 | | | | 0.00 | 0 | 0 |
| Total SBC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 7.77500 | 110.49221 | 7.77500 | 110.46931 | | | | 0.00 | 0 | 1,150,000,000 |
| Total SBK12 SPOT | | | | | | | | | | 0.00 | 0 | 1,150,000,000 |
| Total For SBK12 | | | | | | | | | | 0.00 | 0 | 1,150,000,000 |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60031 | | | | 0.00 | 0 | 10,000,000 |
| Total SBK13 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBK13 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 8.76500 | 106.47101 | 8.76500 | 106.44605 | | | | 0.00 | 0 | 27,200,000 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 27,200,000 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 27,200,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.25313 | | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.42376 | | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.08426 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.22911 | | | | 0.00 | 944,180,000 | 954,180,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 944,180,000 | 954,180,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 944,180,000 | 954,180,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22535 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK7 On 24/05/2015 Spot Bond | | | 6.93500 | 105.72488 | 6.93500 | 105.70530 | | | | 0.00 | 0 | 80,000,000 |
| Total SBK7 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For SBK7 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 8.52500 | 100.20137 | 8.52500 | 100.17839 | | | | 0.00 | 0 | 2,370,000,000 |
| Total SBK9 SPOT | | | | | | | | | | 0.00 | 0 | 2,370,000,000 |
| Total For SBK9 | | | | | | | | | | 0.00 | 0 | 2,370,000,000 |
| SBN27 On 15/09/2015 Spot Bond | | | 7.74500 | 106.54963 | 7.74500 | 106.52726 | | | | 0.00 | 0 | 0 |
| Total SBN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For SBN27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN29 On 15/09/2015 Spot Bond | | | 7.96000 | 106.36660 | 7.96000 | 106.34366 | | | | 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 | | | 7.53500 | 106.72889 | 7.53500 | 106.70708 | | | | 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 | | | 8.11500 | 101.46186 | 8.11500 | 101.43956 | | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN34 On 15/09/2015 Spot Bond | | | 7.68000 | 106.60506 | 7.68000 | 106.58287 | | | | 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 | | | 7.93500 | 106.38785 | 7.93500 | 106.36498 | | | | 0.00 | 0 | 0 |
| Total SBN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01517 | | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67073 | | | | 0.00 | 0 | 0 |
| Total SBN51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 7.76500 | 103.92248 | 7.76500 | 103.90062 | | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS15 On 26/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76706 | | | | 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 | 0.00000 | 100.88951 | | | | 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 | 0.00000 | 104.82344 | | | | 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 | | | 8.59000 | 111.62126 | 8.59000 | 111.59560 | | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.78000 | 106.56041 | 9.78000 | 106.53277 | | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.82051 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS22 On 24/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.70615 | | | | 0.00 | 0 | 0 |
| Total SBS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67731 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS23 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.86174 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.60500 | 104.92520 | 8.60500 | 104.90118 | | | | 0.00 | 0 | 1,474,800,000 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 1,474,800,000 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 1,474,800,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 15.29752 | 100.00000 | 15.26384 | | | | 0.00 | 0 | 0 |
| Total SBS26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS26U | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.19000 | 107.85527 | 9.19000 | 107.82894 | | | | 0.00 | 0 | 2,531,900,000 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 2,531,900,000 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 2,531,900,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37820 | | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.70000 | 103.39019 | 8.70000 | 103.36614 | | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.79000 | 92.76232 | 9.79000 | 92.73823 | | | | 0.00 | 0 | 4,771,200,700 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 4,771,200,700 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 4,771,200,700 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03383 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 9.53000 | 134.09502 | 9.53000 | 105.67898 | | | 0.00 | 0 | 11,000,000 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 11,000,000 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 11,000,000 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90322 | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92764 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.68000 | 110.18494 | 9.68000 | 103.86633 | | | 0.00 | 0 | 1,505,700,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 1,505,700,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 1,505,700,000 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.14000 | 101.25682 | 9.14000 | 101.23223 | | | 0.00 | 0 | 0 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 0 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.57500 | 109.63979 | 7.57500 | 109.61764 | | | 0.00 | 0 | 340,000,000 |
| Total SBS9 SPOT | | | | | | | | | 0.00 | 0 | 340,000,000 |
| Total For SBS9 | | | | | | | | | 0.00 | 0 | 340,000,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.19000 | 129.40053 | 2.19000 | 278.80252 | | | 0.00 | 0 | 40,000,000 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.44500 | 102.96730 | 1.44500 | 130.67496 | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.30000 | | | 0.00 | 0 | 0 |
| Total SCM107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM107 | | | | | | | | | 0.00 | 0 | 0 |
| SF2A1L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A1U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI002 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46538 | | | | 0.00 | 0 | 0 |
| Total SGI002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI002 | | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 15.17250 | 100.00000 | 15.13534 | | | | 0.00 | 0 | 0 |
| Total SHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 164.53233 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 2.07000 | 114.94750 | 2.07000 | 128.92067 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 100.56392 | 6.50000 | 100.54625 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.39498 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS03 On 29/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.76315 | | | | 0.00 | 0 | 0 |
| Total SHS03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS03 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.28496 | | | | 0.00 | 0 | 0 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS04 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 8.74500 | 103.05197 | 8.74500 | 103.02788 | | | | 0.00 | 0 | 332,033,300 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 332,033,300 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 332,033,300 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.00810 | | | | 0.00 | 0 | 7,700,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 7,700,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 7,700,000 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77578 | | | | 0.00 | 0 | 0 |
| Total SHS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS07 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS08 On 21/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88854 | | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS09 On 21/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.81573 | | | | 0.00 | 0 | 0 |
| Total SHS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS09 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 16.17780 | 100.00000 | 16.13860 | | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11151 | | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS13L On 21/05/2015 Spot Bond | | | 100.00000 | 64.84671 | 100.00000 | 64.64425 | | | | 0.00 | 0 | 0 |
| Total SHS13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS13U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00624 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS16L On 29/06/2016 Spot Bond | | | 100.00000 | 22.90699 | 100.00000 | 22.85088 | | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS17L On 30/09/2016 Spot Bond | | | 100.00000 | 34.16777 | 100.00000 | 34.05993 | | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS18L On 30/11/2016 Spot Bond | | | 100.00000 | 25.16889 | 100.00000 | 25.09032 | | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.05500 | 104.24039 | 9.05500 | 104.11295 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS20 On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31381 | | | | 0.00 | 0 | 0 |
| Total SHS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total For SHS20 | | | | | | | | | 0.00 | 0 | 0 |
| SHS21 On 06/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.68526 | | | 0.00 | 0 | 0 |
| Total SHS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS21 | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 7.82500 | 105.06104 | 7.82500 | 105.03913 | | | 0.00 | 0 | 2,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | 0.00 | 0 | 2,140,000,000 |
| Total For SLI2 | | | | | | | | | 0.00 | 0 | 2,140,000,000 |
| SLI3 On 15/08/2023 Spot Bond | | | 8.62500 | 102.34759 | 8.62500 | 102.10652 | | 1,293,750,000,000.00 | | 150,000,000 | 55,400,000 |
| Total SLI3 SPOT | | | | | | | | 1,293,750,000,000.00 | | 150,000,000 | 55,400,000 |
| Total For SLI3 | | | | | | | | 1,293,750,000,000.00 | | 150,000,000 | 55,400,000 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.06500 | 101.58777 | 8.06500 | 101.56558 | | | 0.00 | 0 | 2,760,000,000 |
| Total SNT01 SPOT | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| Total For SNT01 | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52236 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA3 On 21/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.72281 | | | 0.00 | 0 | 0 |
| Total SPDA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA3 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.03099 | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.99049 | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.01714 | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.06003 | | | 0.00 | 0 | 0 |
| Total SPG001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG001 | | | | | | | | | 0.00 | 0 | 0 |
| SSA01 On 28/06/2016 Spot Bond | | | 7.81500 | 106.13059 | 7.81500 | 106.10837 | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | | | 0.00 | 0 | 0 |
| SSA02 On 20/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.39678 | | | 0.00 | 0 | 0 |
| Total SSA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA04 On 16/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67693 | | | | 0.00 | 0 | 0 |
| Total SSA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA04 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37487 | | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 8.99000 | 96.47482 | 8.99000 | 96.45152 | | | | 0.00 | 0 | 110,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40499 | | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87316 | | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15290 | | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 9.04800 | 89.65030 | 9.04800 | 89.62851 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.54000 | 91.94712 | 8.54000 | 91.92600 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 21/12/2014 Spot Bond | | | 6.96000 | 103.44788 | 6.96000 | 103.42833 | | | | 0.00 | 0 | 0 |
| Total SSN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN006 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/01/2020 Spot Bond | | | 8.52500 | 96.92508 | 8.52500 | 96.90309 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02270 | | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/09/2017 Spot Bond | | | 7.89500 | 102.01733 | 7.89500 | 101.99551 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 31/01/2025 Spot Bond | | | 2.48000 | 109.53770 | 2.48000 | 109.93483 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 21/12/2018 Spot Bond | | | 7.97500 | 102.06130 | 7.97500 | 103.02218 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 26/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88711 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 21/12/2026 Spot Bond | | | 9.48000 | 111.13900 | 9.48000 | 111.11088 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23256 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 28/02/2031 Spot Bond | | | 9.70000 | 79.33509 | 9.70000 | 79.31433 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.27861 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93579 | | | | 0.00 | 0 | 0 |
| Total SSN025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN025 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.36073 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87977 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.40278 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1138 On 02/02/2015 Spot Bond | | | | 101.29474 | 0.00000 | 98.34713 | | | | 0.00 | 0 | 0 |
| Total SY1138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For SY1138 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1142 On 14/11/2014 Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 97.07447 | | | | 0.00 | 0 | 0 |
| Total SY1142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1142 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1143 On 18/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.74216 | | | | 0.00 | 0 | 0 |
| Total SY1143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1143 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1150 On 18/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.87742 | | | | 0.00 | 0 | 0 |
| Total SY1150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1150 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1151 On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1151 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1154 On 24/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.63914 | | | | 0.00 | 0 | 0 |
| Total SY1154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1154 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1156 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.92165 | | | | 0.00 | 0 | 0 |
| Total SY1156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1156 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1158 On 01/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.51789 | | | | 0.00 | 0 | 0 |
| Total SY1158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1158 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1162 On 09/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.37553 | | | | 0.00 | 0 | 0 |
| Total SY1162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1162 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1164 On 10/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.36977 | | | | 0.00 | 0 | 0 |
| Total SY1164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1164 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1176 On 04/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.98273 | | | | 0.00 | 700,000,000 | 700,000,000 |
| Total SY1176 SPOT | | | | | | | | | | 0.00 | 700,000,000 | 700,000,000 |
| Total For SY1176 | | | | | | | | | | 0.00 | 700,000,000 | 700,000,000 |
| SY1177 On 10/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.87935 | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total SY1177 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total For SY1177 | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| SY1178 On 10/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.87916 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total SY1178 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For SY1178 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| SY1179 On 14/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.49394 | | | | 0.00 | 0 | 0 |
| Total SY1179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1179 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1180 On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.75874 | | | | 0.00 | 0 | 0 |
| Total SY1180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1180 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1181 On 18/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.74096 | | | | 0.00 | 0 | 0 |
| Total SY1181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1181 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1182 On 18/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.74110 | | | | 0.00 | 0 | 0 |
| Total SY1182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1182 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1183 On 24/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.63804 | | | | 0.00 | 0 | 0 |
| Total SY1183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1183 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1185 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.56968 | | | | 0.00 | 0 | 0 |
| Total SY1185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1185 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1186 On 27/01/2015 Spot Bond | | | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0 |
| Total SY1186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1186 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1187 On 01/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.51758 | | | | 0.00 | 0 | 0 |
| Total SY1187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1187 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ18 On 30/09/2015 Spot Bond | | | 6.74500 | 106.15137 | 6.74500 | 106.13203 | | | | 0.00 | 0 | 310,800,000 |
| Total SZ18 SPOT | | | | | | | | | | 0.00 | 0 | 310,800,000 |
| Total For SZ18 | | | | | | | | | | 0.00 | 0 | 310,800,000 |
| SZ25 On 30/09/2025 Spot Bond | | | 8.49000 | 104.43182 | 8.49000 | 104.40798 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| TF108L On 22/02/2016 Spot Bond | | | 100.00000 | 43.98331 | 100.00000 | 43.87676 | | | | 0.00 | 0 | 0 |
| Total TF108U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TF108U | | | | | | | | | | 0.00 | 0 | 0 |
| TFS110 On 18/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26721 | | | | 0.00 | 0 | 0 |
| Total TFS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total For TFS110 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS112 On 02/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00002 | | | | 0.00 | 0 | 0 |
| Total TFS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS112 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23925 | | | | 0.00 | 12,080,000,000 | 6,040,000,000 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 12,080,000,000 | 6,040,000,000 |
| Total For TFS117 | | | | | | | | | | 0.00 | 12,080,000,000 | 6,040,000,000 |
| TFS121 On 20/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.32648 | | | | 0.00 | 0 | 0 |
| Total TFS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS121 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80440 | | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84432 | | | | 0.00 | 0 | 15,000,000 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| TFS126 On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.68454 | | | | 0.00 | 0 | 0 |
| Total TFS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS126 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS127 On 04/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.47007 | | | | 0.00 | 0 | 0 |
| Total TFS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS127 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS83 On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.11332 | | | | 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 | | | 7.82500 | 103.71099 | 7.82500 | 103.68936 | | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.28040 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.28784 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 On 18/07/2017 Spot Bond | | | 7.83000 | 102.30104 | 7.83000 | 102.27969 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27632 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28560 | | | | 0.00 | 0 | 20,000,000 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| TH10A: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.29687 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.27632 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.28560 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A: On 18/07/2017 Spot Bond | | | 7.16000 | 82.67874 | 7.16000 | 102.08603 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.30380 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30231 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.33785 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33305 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.47714 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46076 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.27594 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.28784 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 102.56324 | 8.73000 | 102.44424 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.27482 | | | | 0.00 | 0 | 19,000,000 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 19,000,000 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 19,000,000 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.28560 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 8.49500 | 97.27088 | 8.49500 | 101.37264 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.27820 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.29144 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.30454 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.30046 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.30506 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.33711 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.33564 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 94.27059 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.45165 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.45310 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.45533 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.77394 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79978 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 8.86500 | 104.31437 | 8.86500 | 102.22416 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86692 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94950 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28429 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A10 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29182 | | | | 0.00 | 0 | 0 |
| Total TH9A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For TH9A10 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 101.06155 | 6.01498 | 101.06155 | 6.00028 | | | | 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 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.44240 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.30824 | | | | 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 | 0.00000 | 100.32306 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.47859 | | | | 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 | 0.00000 | 100.61474 | | | | 0.00 | 0 | 31,754,600 |
| Total THE9A1 SPOT | | | | | | | | | | 0.00 | 0 | 31,754,600 |
| Total For THE9A1 | | | | | | | | | | 0.00 | 0 | 31,754,600 |
| THE9A: On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28615 | | | | 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 | 0.00000 | 100.28993 | | | | 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 | 0.00000 | 100.28615 | | | | 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 | 0.00000 | 100.28993 | | | | 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 | 0.00000 | 100.29182 | | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total For THE9A7 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28388 | | | 0.00 | 0 | 0 |
| Total THE9A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A8 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28993 | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31073 | | | 0.00 | 0 | 0 |
| Total THE9B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.31073 | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31073 | | | 0.00 | 0 | 0 |
| Total THE9B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B3 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34095 | | | 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 | 0.00000 | 100.34850 | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.33906 | | | 0.00 | 0 | 0 |
| Total THE9C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C3 | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48949 | | | 0.00 | 0 | 0 |
| Total THE9D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.49886 | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.49511 | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | 0.00 | 0 | 0 |
| TL15 On 29/04/2015 Spot Bond | | | 7.38000 | 102.30925 | 7.38000 | 102.28927 | | 5,166,000,000,000.00 | 700,000,000 | 2,260,000,000 | |
| Total TL15 SPOT | | | | | | | | 5,166,000,000,000.00 | 700,000,000 | 2,260,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|-----------------------|
| Total For TL15 | | | | | | | | | | 5,166,000,000,000.00 | 700,000,000 | 2,260,000,000 |
| TL20 On 22/02/2020 Spot Bond | | | 9.26500 | 90.92640 | 9.26500 | 90.87399 | | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 7.61500 | 104.10081 | 7.61500 | 108.69435 | | | | 0.00 | 0 | 27,590,600,000 |
| Total TN17 SPOT | | | | | | | | | | 0.00 | 0 | 27,590,600,000 |
| Total For TN17 | | | | | | | | | | 0.00 | 0 | 27,590,600,000 |
| TN20 On 17/09/2020 Spot Bond | | | 9.12000 | 107.53441 | 9.12000 | 107.50791 | | | | 984,680,928,000.00 | 107,969,400 | 21,393,300,000 |
| Total TN20 SPOT | | | | | | | | | | 984,680,928,000.00 | 107,969,400 | 21,393,300,000 |
| Total For TN20 | | | | | | | | | | 984,680,928,000.00 | 107,969,400 | 21,393,300,000 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 1.07028 | 100.00000 | 1.06694 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.40000 | 108.32384 | 9.40000 | 108.29680 | | | | 0.00 | 0 | 8,024,300,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 8,024,300,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 8,024,300,000 |
| TN25 On 19/08/2025 Spot Bond | | | 9.61000 | 101.23176 | 9.61000 | 101.20594 | | | | 0.00 | 0 | 16,984,900,000 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 16,984,900,000 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 16,984,900,000 |
| TN27 On 14/11/2027 Spot Bond | | | 9.66500 | 94.16342 | 9.66500 | 98.57674 | | | | 0.00 | 0 | 6,841,000,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 6,841,000,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 6,841,000,000 |
| TN30 On 09/10/2030 Spot Bond | | | 10.08000 | 109.93432 | 10.08000 | 104.00292 | | | | 0.00 | 0 | 1,000,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| TN40 On 01/10/2040 Spot Bond | | | 10.57000 | 103.04659 | 10.57000 | 102.30714 | | | | 0.00 | 0 | 0 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 0 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53075 | | | | 0.00 | 0 | 0 |
| Total TNF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF16 | | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.53737 | | | | 0.00 | 0 | 400,000,000 |
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.64576 | | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For TORQ2 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.68736 | | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.69166 | | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.89705 | | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.32314 | | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.67875 | | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.68784 | | | | 0.00 | 0 | 0 |
| Total TPDA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56132 | | | | 0.00 | 0 | 50,000,000 |
| Total TPDA02 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TPDA02 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.57268 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.52315 | | | | 0.00 | 0 | 0 |
| Total TPDA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA04 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.24077 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.11071 | 10.00000 | 100.08302 | | | | 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 | 100.10795 | 9.75000 | 100.08096 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 10.10730 | 100.00000 | 10.08036 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.98956 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.04893 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.08188 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.08847 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.27266 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.67841 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01U On 31/07/2019 Spot Bond | | | 100.00000 | 11.12426 | 100.00000 | 11.07535 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP152 On 13/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.84003 | | | | 0.00 | 0 | 0 |
| Total TSP152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP152 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP153 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.62074 | | | | 0.00 | 0 | 0 |
| Total TSP153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP153 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP156 On 22/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.67851 | | | | 0.00 | 0 | 0 |
| Total TSP156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP156 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP158 On 05/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.19834 | | | | 0.00 | 0 | 0 |
| Total TSP158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For TSP158 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP160 On 19/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.08740 | | | | 0.00 | 0 | 0 |
| Total TSP160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP160 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP161 On 05/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.72558 | | | | 0.00 | 0 | 0 |
| Total TSP161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP161 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP162 On 19/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.50769 | | | | 0.00 | 0 | 0 |
| Total TSP163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP163 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP164 On 02/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.26617 | | | | 0.00 | 0 | 0 |
| Total TSP164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP164 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP165 On 16/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.02747 | | | | 0.00 | 0 | 10,000,000 |
| Total TSP166 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For TSP166 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| TSP167 On 28/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.30711 | | | | 0.00 | 0 | 0 |
| Total TSP167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP167 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP168 On 11/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.03666 | | | | 0.00 | 0 | 0 |
| Total TSP168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP168 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP169 On 08/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.86020 | | | | 0.00 | 0 | 0 |
| Total TSP169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP169 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP170 On 09/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.38249 | | | | 0.00 | 0 | 0 |
| Total TSP170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP170 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP171 On 23/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.20927 | | | | 0.00 | 0 | 0 |
| Total TSP171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP171 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP172 On 06/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.90587 | | | | 0.00 | 0 | 0 |
| Total TSP172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP172 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP173 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.58323 | | | | 0.00 | 0 | 0 |
| Total TSP173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For TSP173 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 03/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.30365 | | | | 0.00 | 0 | 0 |
| Total TSP174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP174 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 17/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.82710 | | | | 0.00 | 0 | 0 |
| Total TSP175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP175 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 02/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.00320 | | | | 0.00 | 0 | 0 |
| Total TSP176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP176 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.74338 | | | | 0.00 | 0 | 0 |
| Total TSP177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP177 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 29/10/2015 Spot Bond | | | 100.00000 | 50.57297 | 100.00000 | 50.47702 | | | | 0.00 | 0 | 10,000,000,000 |
| Total TSP178 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TSP178 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TTO01 On 28/08/2019 Spot Bond | | | 100.00000 | 14.68847 | 100.00000 | 14.65288 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC04 On 19/01/2015 Spot Bond | | | 100.00000 | 85.43897 | 100.00000 | 85.24567 | | | | 0.00 | 0 | 0 |
| Total TWC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC04U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.41129 | | | | 0.00 | 0 | 0 |
| Total TWC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC064 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 26/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.33781 | | | | 0.00 | 0 | 0 |
| Total TWC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC065 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.30139 | | | | 0.00 | 0 | 0 |
| Total TWC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC066 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 09/04/2015 Spot Bond | | | 100.00000 | 60.81962 | 100.00000 | 60.36311 | | | | 0.00 | 0 | 0 |
| Total TWC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC067 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 12/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.34932 | | | | 0.00 | 0 | 0 |
| Total TWC068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For TWC068 | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 19/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.94443 | | | 0.00 | 0 | 0 |
| Total TWC069 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC069 | | | | | | | | | 0.00 | 0 | 0 |
| TWC07 On 14/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.73167 | | | 0.00 | 0 | 0 |
| Total TWC070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC070 | | | | | | | | | 0.00 | 0 | 0 |
| TWC07 On 16/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.65777 | | | 0.00 | 0 | 0 |
| Total TWC071 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC071 | | | | | | | | | 0.00 | 0 | 0 |
| TWC07 On 21/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.54650 | | | 0.00 | 0 | 0 |
| Total TWC072 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC072 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ1 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.45344 | | | 0.00 | 0 | 0 |
| Total TWCJ13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ13 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ1 On 14/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.67218 | | | 0.00 | 0 | 0 |
| Total TWCJ14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ14 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.31152 | | | 0.00 | 0 | 0 |
| Total TWCM13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM13 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM On 14/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.67755 | | | 0.00 | 0 | 0 |
| Total TWCM14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM14 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.84000 | 110.70332 | 8.84000 | 110.67686 | | | 0.00 | 0 | 51,575,000 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 51,575,000 |
| Total For UG21 | | | | | | | | | 0.00 | 0 | 51,575,000 |
| UTR04 On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 06/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR043 | | | | | | | | | 0.00 | 0 | 0 |
| VKC04 On 27/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.66364 | | | 0.00 | 0 | 0 |
| Total VKC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|-----------------------|
| Total For VKC04 | | | | | | | | | 0.00 | 0 | 0 |
| VKC05 On 26/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.69251 | | | 0.00 | 0 | 0 |
| Total VKC05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC05 | | | | | | | | | 0.00 | 0 | 0 |
| VKE01 On 08/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.86681 | | | 0.00 | 0 | 80,000,000 |
| Total VKE01 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For VKE01 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| VKE02 On 08/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86218 | | | 0.00 | 0 | 0 |
| Total VKE02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE02 | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86206 | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | 0.00 | 0 | 0 |
| VKE04 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.72521 | | | 0.00 | 0 | 0 |
| Total VKE04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE04 | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.74424 | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 6.96500 | 113.45599 | 6.96500 | 113.43488 | | | 0.00 | 0 | 10,000,000,000 |
| Total WS04 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For WS04 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| WS05 On 01/08/2018 Spot Bond | | | 1.29000 | 242.96827 | 1.29000 | 242.93048 | | 4,218,687,000,000.00 | | 3,270,300,000 | 3,618,900,000 |
| Total WS05 SPOT | | | | | | | | 4,218,687,000,000.00 | | 3,270,300,000 | 3,618,900,000 |
| Total For WS05 | | | | | | | | 4,218,687,000,000.00 | | 3,270,300,000 | 3,618,900,000 |
| WSP1 On 28/05/2015 Spot Bond | | | 6.60500 | 105.21238 | 6.60500 | 105.19380 | | | 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 | | | 7.21500 | 108.01698 | 7.21500 | 107.99617 | | | 0.00 | 0 | 6,153,700,000 |
| Total WSP2 SPOT | | | | | | | | | 0.00 | 0 | 6,153,700,000 |
| Total For WSP2 | | | | | | | | | 0.00 | 0 | 6,153,700,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.58000 | 109.29836 | 7.58000 | 109.27626 | | | 0.00 | 0 | 878,000,000 |
| Total WSP3 SPOT | | | | | | | | | 0.00 | 0 | 878,000,000 |
| Total For WSP3 | | | | | | | | | 0.00 | 0 | 878,000,000 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.89000 | 108.82592 | 7.89000 | 108.80303 | | | 0.00 | 0 | 430,000,000 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 430,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|------------------|-----------------|
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| WSP5 On 28/05/2021 Spot Bond | | | 7.98000 | 109.03798 | 7.98000 | 109.01480 | | | | 0.00 | 0 | 2,962,000,000 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 2,962,000,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 2,962,000,000 |
| Z014 On 30/06/2015 Spot Bond | | | 6.23500 | 96.05887 | 6.23500 | 96.04285 | | | | 0.00 | 0 | 0 |
| Total Z014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z014 | | | | | | | | | | 0.00 | 0 | 0 |
| Z020 On 19/10/2015 Spot Bond | | | 6.16500 | 94.36028 | 6.16500 | 94.34454 | | | | 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 | | | 5.73000 | 99.59349 | 5.73000 | 99.57793 | | | | 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 | | | 6.23500 | 96.04285 | 6.23500 | 96.02682 | | | | 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 | | | 6.97000 | 71.46655 | 6.97000 | 71.45302 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA021 On 20/10/2015 Spot Bond | | | 100.00000 | 51.44475 | 100.00000 | 51.34715 | | | | 0.00 | 0 | 0 |
| Total ZA021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA021 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 27.23035 | 100.00000 | 27.17869 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | | | |
| Total for SPOT : | | | | | | | | | | 39,078,668,102,236,000.00 | 264,760,381,300 | 710,187,025,000 |
| Total Futures | | | | | | | | | | 39,078,671,222,992,900.00 | 264,760,404,159 | 710,187,410,158 |
| Total Options | | | | | | | | | | 0.00 | 0 | 68,559 |
| Grand Total: | | | | | | | | | | 39,078,671,222,992,900.00 | 264,760,404,159 | 710,187,478,717 |