



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2015

| 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 05/11/2015 Bond Future | | | 9.94382 | 80.90704 | 9.90972 | 81.14574 | | | 0.00 | 0 | 6,561 |
| ES33 On 04/02/2016 Bond Future | | | 10.03841 | 82.23988 | 10.00298 | 82.48392 | | | 0.00 | 0 | 0 |
| ES33 On 05/05/2016 Bond Future | | | 10.12074 | 79.89764 | 10.08415 | 80.14611 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 6,561 |
| ES33 On 05/11/2015 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 9.00 | Put | | | 6,787.64000 | 6.78764 | 7,026,340 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 9.01 | Put | | | 6,708.41000 | 6.70841 | 6,947,110 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 8.99 | Put | | | 6,866.97000 | 6.86697 | 7,105,670 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Put | | | 20.58000 | 0.02058 | 264,620 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.01 | Call | | | 48.44000 | 0.04844 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.01 | Put | | | 0.00000 | 0.00000 | 195,600 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 9.99 | Put | | | 89.69000 | 0.08969 | 333,730 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/05/2016 Bond Future | 10.00 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 05/05/2016 | Bond Future | 10.00 | Put | | | 575.94000 | 0.57594 | 824,410 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 10.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 10.01 | Put | | | 507.17000 | 0.50717 | 755,640 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Put | | | 644.81000 | 0.64481 | 893,280 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,561 |
| I2025 | On | 05/11/2015 | Bond Future | | | 123.90913 | 123.90913 | 123.88385 | 123.88385 | | | 0.00 | 0 | 625 |
| I2025 | On | 04/02/2016 | Bond Future | | | 124.74053 | 124.74053 | 124.71692 | 124.71692 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 625 |
| I2025 | On | 05/11/2015 | Bond Future | 122.99 | Call | | | 893.85000 | 0.89385 | 919,130 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 122.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.00 | Call | | | 883.85000 | 0.88385 | 909,130 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.01 | Call | | | 873.85000 | 0.87385 | 899,130 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 125.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 125.99 | Put | | | 1,273.08000 | 1.27308 | 1,249,470 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.00 | Put | | | 1,283.08000 | 1.28308 | 1,259,470 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.01 | Put | | | 1,293.08000 | 1.29308 | 1,269,470 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 625 |
| I2033 | On | 05/11/2015 | Bond Future | | | 102.87396 | 102.87396 | 102.85239 | 102.85239 | | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | | | 104.57729 | 104.57729 | 104.55709 | 104.55709 | | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | | | 105.43865 | 105.43865 | 105.41799 | 105.41799 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.40 | Call | | | 452.39000 | 0.45239 | 473,960 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.41 | Call | | | 442.39000 | 0.44239 | 463,960 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.39 | Call | | | 462.39000 | 0.46239 | 483,960 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | Call | | | 2,157.09000 | 2.15709 | 2,177,290 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.41 | Call | | | 2,147.09000 | 2.14709 | 2,167,290 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.39 | Call | | | 2,167.09000 | 2.16709 | 2,187,290 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.39 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033 | On | 05/05/2016 | Bond Future | 102.39 | Call | | | 3,027.99000 | 3.02799 | 3,048,650 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.40 | Call | | | 3,017.99000 | 3.01799 | 3,038,650 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.41 | Call | | | 3,007.99000 | 3.00799 | 3,028,650 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | | | 127.84839 | 127.84839 | 127.82156 | 127.82156 | | | 0.00 | 0 | 7,309 |
| I2038 | On | 04/02/2016 | Bond Future | | | 128.59259 | 128.59259 | 128.56750 | 128.56750 | | | 0.00 | 0 | 745 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 8,054 |
| I2038 | On | 05/11/2015 | Bond Future | 133.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 133.99 | Put | | | 6,168.44000 | 6.16844 | 6,141,610 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.00 | Put | | | 6,178.44000 | 6.17844 | 6,151,610 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.01 | Put | | | 6,188.44000 | 6.18844 | 6,161,610 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 130.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 130.99 | Put | | | 2,422.50000 | 2.42250 | 2,397,410 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.00 | Put | | | 2,432.50000 | 2.43250 | 2,407,410 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.01 | Put | | | 2,442.50000 | 2.44250 | 2,417,410 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 8,054 |
| I2046 | On | 05/11/2015 | Bond Future | | | 127.87139 | 127.87139 | 127.84437 | 127.84437 | | | 0.00 | 0 | 6,943 |
| I2046 | On | 04/02/2016 | Bond Future | | | 129.98860 | 129.98860 | 129.96341 | 129.96341 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 6,943 |
| I2046 | On | 05/11/2015 | Bond Future | 132.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 132.99 | Put | | | 5,145.63000 | 5.14563 | 5,118,610 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.00 | Put | | | 5,155.63000 | 5.15563 | 5,128,610 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.01 | Put | | | 5,165.63000 | 5.16563 | 5,138,610 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Call | | | 1,973.41000 | 1.97341 | 1,998,600 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.00 | Call | | | 1,963.41000 | 1.96341 | 1,988,600 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.01 | Call | | | 1,953.41000 | 1.95341 | 1,978,600 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.01 | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| Total I2046 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 6,943 |
| I2050 On 05/11/2015 Bond Future | | | 135.03674 | 135.03674 | 135.97973 | 135.97973 | | | | 0.00 | 0 | 5,431 |
| I2050 On 04/02/2016 Bond Future | | | 135.74360 | 135.74360 | 136.70490 | 136.70490 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 5,431 |
| I2050 On 05/11/2015 Bond Future | 144.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 144.99 | Put | | | 9,010.27000 | 9.01027 | 9,953,260 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.00 | Put | | | 9,020.27000 | 9.02027 | 9,963,260 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.01 | Put | | | 9,030.27000 | 9.03027 | 9,973,260 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 137.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 137.99 | Put | | | 1,285.10000 | 1.28510 | 2,246,400 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.00 | Put | | | 1,295.10000 | 1.29510 | 2,256,400 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.01 | Put | | | 1,305.10000 | 1.30510 | 2,266,400 | | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 5,431 |
| R186 On 05/11/2015 Bond Future | | | 8.38983 | 119.11528 | 8.36544 | 119.30716 | | 9.03 | | 15,604,101.68 | 131 | 32,887 |
| R186 On 04/02/2016 Bond Future | | | 8.45268 | 115.78020 | 8.42710 | 115.97721 | | 9.07 | | 11,578,020.00 | 100 | 6,127 |
| R186 On 05/05/2016 Bond Future | | | 8.50154 | 117.81904 | 8.47496 | 118.01963 | | 8.94 | | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | | | 8.55121 | 114.63328 | 8.52356 | 114.83763 | | 9.07 | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 27,182,121.68 | 231 | 39,014 |
| R186 On 05/11/2015 Bond Future | 9.00 | Put | | | 8.74000 | 0.00874 | 8,560 | 9.37 | | 0.00 | 0 | 2,600 |
| R186 On 05/11/2015 Bond Future | 8.55 | Put | | | 315.88000 | 0.31588 | 340,110 | 9.16 | | 0.00 | 0 | 4,667 |
| R186 On 05/11/2015 Bond Future | 8.75 | Call | | | 3,054.50000 | 3.05450 | 2,866,560 | 9.25 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.75 | Put | | | 79.30000 | 0.07930 | 83,240 | 9.25 | | 0.00 | 0 | 10,200 |
| R186 On 05/11/2015 Bond Future | 8.85 | Call | | | 3,766.61000 | 3.76661 | 3,575,650 | 9.30 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.85 | Put | | | 35.01000 | 0.03501 | 35,930 | 9.30 | | 0.00 | 0 | 2,283 |
| R186 On 05/11/2015 Bond Future | 9.00 | Call | | | 4,861.88000 | 4.86188 | 4,669,820 | 9.37 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.35 | Put | | | 908.51000 | 0.90851 | 981,200 | 9.07 | | 0.00 | 0 | 9,430 |
| R186 On 05/11/2015 Bond Future | 8.45 | Call | | | 1,220.25000 | 1.22025 | 1,073,420 | 9.12 | | 0.00 | 0 | 200 |
| R186 On 05/11/2015 Bond Future | 8.45 | Put | | | 556.87000 | 0.55687 | 601,920 | 9.12 | | 0.00 | 0 | 6,308 |
| R186 On 05/11/2015 Bond Future | 8.50 | Call | | | 1,476.80000 | 1.47680 | 1,318,600 | 9.14 | | 0.00 | 0 | 650 |
| R186 On 05/11/2015 Bond Future | 8.50 | Put | | | 423.62000 | 0.42362 | 457,300 | 9.14 | | 0.00 | 0 | 4,666 |
| R186 On 05/11/2015 Bond Future | 8.55 | Call | | | 1,757.05000 | 1.75705 | 1,589,400 | 9.16 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.24 | Put | | | 1,433.10000 | 1.43310 | 1,540,070 | 9.03 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.25 | Call | | | 465.40000 | 0.46540 | 377,370 | 9.03 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.25 | Put | | | 1,379.52000 | 1.37952 | 1,483,370 | 9.03 | | 0.00 | 0 | 8,650 |

| 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 | 05/11/2015 | Bond Future | 8.26 | Call | | | 492.53000 | 0.49253 | 401,370 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 1,327.07000 | 1.32707 | 1,427,790 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.35 | Call | | | 786.82000 | 0.78682 | 667,630 | 9.07 | 0.00 | 0 | 843 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Put | | | 4,098.08000 | 4.09808 | 4,281,530 | 8.90 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 80.18000 | 0.08018 | 55,390 | 8.94 | 0.00 | 0 | 200 |
| R186 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 3,008.08000 | 3.00808 | 3,175,170 | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Call | | | 390.41000 | 0.39041 | 311,680 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Put | | | 1,543.70000 | 1.54370 | 1,656,850 | 9.02 | 0.00 | 0 | 1,090 |
| R186 | On | 05/11/2015 | Bond Future | 8.24 | Call | | | 439.33000 | 0.43933 | 354,420 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Call | | | 5.09000 | 0.00509 | 2,720 | 8.85 | 0.00 | 0 | 169 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Put | | | 5,161.53000 | 5.16153 | 5,351,040 | 8.85 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 6.46000 | 0.00646 | 3,530 | 8.86 | 0.00 | 0 | 1,200 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 4,995.88000 | 4.99588 | 5,184,830 | 8.86 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Call | | | 21.69000 | 0.02169 | 13,260 | 8.90 | 0.00 | 0 | 674 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 239.34000 | 0.23934 | 216,920 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 7,701.55000 | 7.70155 | 7,876,140 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 247.14000 | 0.24714 | 224,140 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 7,625.41000 | 7.62541 | 7,799,420 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 3,689.66000 | 3.68966 | 3,547,630 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 1,236.25000 | 1.23625 | 1,291,230 | 9.18 | 0.00 | 0 | 6,695 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 232.05000 | 0.23205 | 210,180 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 7,778.28000 | 7.77828 | 7,953,420 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Call | | | 2,625.09000 | 2.62509 | 2,525,860 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Put | | | 3,651.02000 | 3.65102 | 3,752,380 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Call | | | 2,659.84000 | 2.65984 | 2,559,820 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Put | | | 3,609.32000 | 3.60932 | 3,709,890 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 738.77000 | 0.73877 | 697,390 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 7,945.32000 | 7.94532 | 8,104,530 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Call | | | 2,590.26000 | 2.59026 | 2,491,830 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Put | | | 3,692.70000 | 3.69270 | 3,794,860 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 3,774.38000 | 3.77438 | 3,869,300 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 3,636.93000 | 3.63693 | 3,526,840 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 3,737.32000 | 3.73732 | 3,831,580 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 3,563.43000 | 3.56343 | 3,454,650 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 3,812.12000 | 3.81212 | 3,907,690 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 3,599.87000 | 3.59987 | 3,490,440 | 9.07 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 60,525 |
| Total For R186 | | | | | | | | | | | | 27,182,121.68 | 231 | 99,539 |
| R197 | On | 05/11/2015 | Bond Future | | | 296.29892 | 296.29892 | 296.23827 | 296.23827 | | | 0.00 | 0 | 927 |
| R197 | On | 04/02/2016 | Bond Future | | | 294.85080 | 294.85080 | 294.79431 | 294.79431 | | | 884,552.40 | 3 | 3 |

| 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 R197 Future | | | | | | | | | | | | 884,552.40 | 3 | 930 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Call | | | 1,248.27000 | 1.24827 | 1,308,920 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.00 | Call | | | 1,238.27000 | 1.23827 | 1,298,920 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.01 | Call | | | 1,228.27000 | 1.22827 | 1,288,920 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Put | | | 2,215.69000 | 2.21569 | 2,159,200 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 296.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 296.99 | Put | | | 2,195.69000 | 2.19569 | 2,139,200 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.00 | Put | | | 2,205.69000 | 2.20569 | 2,149,200 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 884,552.40 | 3 | 930 |
| R202 | On | 05/11/2015 | Bond Future | | | 242.75778 | 242.75778 | 242.70734 | 242.70734 | | | 4,126,882.26 | 17 | 52,260 |
| R202 | On | 04/02/2016 | Bond Future | | | 243.40238 | 243.40238 | 243.35504 | 243.35504 | | | 0.00 | 0 | 1,640 |
| Total R202 Future | | | | | | | | | | | | 4,126,882.26 | 17 | 53,900 |
| R202 | On | 05/11/2015 | Bond Future | 245.99 | Put | | | 3,282.66000 | 3.28266 | 3,232,220 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.00 | Put | | | 3,292.66000 | 3.29266 | 3,242,220 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.01 | Put | | | 3,302.66000 | 3.30266 | 3,252,220 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 245.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Call | | | 3,365.04000 | 3.36504 | 3,412,380 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.00 | Call | | | 3,355.04000 | 3.35504 | 3,402,380 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Call | | | 3,345.04000 | 3.34504 | 3,392,380 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 4,126,882.26 | 17 | 53,900 |
| R2023 | On | 05/11/2015 | Bond Future | | | 8.10580 | 99.56903 | 8.11167 | 99.53752 | | 7.17 | 0.00 | 0 | 14,015 |
| R2023 | On | 04/02/2016 | Bond Future | | | 8.17642 | 101.20931 | 8.18224 | 101.17901 | | 6.66 | 0.00 | 0 | 1,050 |
| R2023 | On | 05/05/2016 | Bond Future | | | 8.22269 | 99.06298 | 8.22878 | 99.03218 | | 6.94 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 15,065 |
| R2023 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 947.09000 | 0.94709 | 907,510 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 309.24000 | 0.30924 | 301,300 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 910.76000 | 0.91076 | 871,310 | 7.17 | 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 | 05/11/2015 | Bond Future | 8.01 | Call | | | 327.82000 | 0.32782 | 320,030 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 875.28000 | 0.87528 | 835,980 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 291.48000 | 0.29148 | 283,410 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 1,960.72000 | 1.96072 | 1,936,040 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 1,027.72000 | 1.02772 | 1,033,480 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 1,929.30000 | 1.92930 | 1,904,760 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 985.74000 | 0.98574 | 991,210 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 1,992.68000 | 1.99268 | 1,967,850 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 1,006.48000 | 1.00648 | 1,012,100 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Call | | | 2,036.05000 | 2.03605 | 2,046,810 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Put | | | 1,979.34000 | 1.97934 | 1,959,300 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Call | | | 2,061.98000 | 2.06198 | 2,072,870 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Put | | | 1,954.77000 | 1.95477 | 1,934,860 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Call | | | 2,088.39000 | 2.08839 | 2,099,400 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Put | | | 1,930.71000 | 1.93071 | 1,910,920 | 6.94 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 15,065 |
| R203 | On | 05/11/2015 | Bond Future | | | 7.03687 | 103.32047 | 7.05312 | 103.29239 | | 1.79 | 0.00 | 0 | 15,930 |
| R203 | On | 04/02/2016 | Bond Future | | | 7.10325 | 105.02257 | 7.12105 | 104.99582 | | 1.12 | 0.00 | 0 | 19 |
| R203 | On | 05/05/2016 | Bond Future | | | 7.09341 | 102.70236 | 7.11466 | 102.67519 | | 1.39 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 15,949 |
| R203 | On | 05/11/2015 | Bond Future | 5.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 5.99 | Put | | | 1,858.89000 | 1.85889 | 1,830,810 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.00 | Call | | | 0.00000 | 0.00000 | 0,000 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.00 | Put | | | 1,841.20000 | 1.84120 | 1,813,120 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.01 | Call | | | 0.00000 | 0.00000 | 0,000 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.01 | Put | | | 1,823.51000 | 1.82351 | 1,795,430 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Call | | | 356.92000 | 0.35692 | 372,280 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Put | | | 178.44000 | 0.17844 | 167,050 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Call | | | 366.31000 | 0.36631 | 381,910 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Put | | | 172.84000 | 0.17284 | 161,690 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Call | | | 375.82000 | 0.37582 | 391,660 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Put | | | 167.37000 | 0.16737 | 156,460 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Call | | | 513.10000 | 0.51310 | 527,410 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Put | | | 353.00000 | 0.35300 | 340,140 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Call | | | 520.83000 | 0.52083 | 535,270 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Put | | | 347.97000 | 0.34797 | 335,240 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Call | | | 528.32000 | 0.52832 | 542,880 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Put | | | 342.71000 | 0.34271 | 330,100 | 1.43 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 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 | 15,949 |
| R2030 On 05/11/2015 Bond Future | | | 8.81973 | 95.62511 | 8.79034 | 95.85016 | | | 0.00 | 0 | 9,973 |
| R2030 On 04/02/2016 Bond Future | | | 8.88432 | 93.19392 | 8.85374 | 93.42438 | | | 0.00 | 0 | 400 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 10,373 |
| R2030 On 05/11/2015 Bond Future | 8.50 | Put | | | 2,264.69000 | 2.26469 | 2,489,740 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.51 | Put | | | 2,185.42000 | 2.18542 | 2,410,470 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.49 | Put | | | 2,344.05000 | 2.34405 | 2,569,100 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.74 | Put | | | 864.26000 | 0.86426 | 1,094,720 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.75 | Put | | | 787.82000 | 0.78782 | 1,018,280 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.76 | Put | | | 711.48000 | 0.71148 | 941,940 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 10,373 |
| R2032 On 05/11/2015 Bond Future | | | 8.90459 | 95.32066 | 8.87519 | 95.56182 | | | 0.00 | 0 | 2,982 |
| R2032 On 04/02/2016 Bond Future | | | 8.96840 | 96.89093 | 8.93787 | 97.13778 | | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | | | 9.02131 | 94.44012 | 8.98983 | 94.69132 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 2,982 |
| R2032 On 05/11/2015 Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 7.99 | Put | | | 7,701.22000 | 7.70122 | 7,942,380 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.00 | Put | | | 7,609.24000 | 7.60924 | 7,850,400 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.01 | Put | | | 7,517.38000 | 7.51738 | 7,758,540 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.69 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.69 | Put | | | 2,039.55000 | 2.03955 | 2,286,400 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.70 | Put | | | 1,956.03000 | 1.95603 | 2,202,880 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.71 | Put | | | 1,872.61000 | 1.87261 | 2,119,460 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Call | | | 1.36000 | 0.00136 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 249,840 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Call | | | 81.26000 | 0.08126 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 169,940 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Call | | | 161.06000 | 0.16106 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 90,140 | | 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 R2032 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 2,982 |
| R2037 On 05/11/2015 Bond Future | | | 9.08943 | 96.83096 | 9.05499 | 97.13932 | | | 0.00 | 0 | 49,825 |
| R2037 On 04/02/2016 Bond Future | | | 9.15230 | 94.16926 | 9.11665 | 94.48430 | | | 0.00 | 0 | 370 |
| R2037 On 05/05/2016 Bond Future | | | 9.20619 | 95.82837 | 9.16949 | 96.14903 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 50,195 |
| R2037 On 05/11/2015 Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 7.99 | Put | | | 10,368.69000 | 10.36869 | 10,677,050 | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.00 | Put | | | 10,263.31000 | 10.26331 | 10,571,670 | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.01 | Put | | | 10,158.10000 | 10.15810 | 10,466,460 | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.76 | Put | | | 3,245.01000 | 3.24501 | 3,560,050 | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.74 | Put | | | 3,432.12000 | 3.43212 | 3,747,160 | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.75 | Put | | | 3,338.50000 | 3.33850 | 3,653,540 | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.01 | Put | | | 1,413.74000 | 1.41374 | 1,734,400 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 8.99 | Put | | | 1,593.37000 | 1.59337 | 1,914,030 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.00 | Put | | | 1,503.49000 | 1.50349 | 1,824,150 | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 50,195 |
| R204 On 05/11/2015 Bond Future | | | 7.40681 | 104.71330 | 7.42294 | 104.66874 | | 3.11 | 0.00 | 0 | 24,731 |
| R204 On 04/02/2016 Bond Future | | | 7.47785 | 102.40219 | 7.49486 | 102.35869 | | 2.53 | 0.00 | 0 | 28 |
| R204 On 05/05/2016 Bond Future | | | 7.51319 | 104.20534 | 7.53198 | 104.16114 | | 2.72 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 24,759 |
| R204 On 05/11/2015 Bond Future | 6.24 | Call | | | 0.00000 | 0.00000 | 0,000 | 2.95 | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.24 | Put | | | 3,333.51000 | 3.33351 | 3,288,950 | 2.95 | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.25 | Call | | | 0.00000 | 0.00000 | 0,000 | 2.95 | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.25 | Put | | | 3,304.77000 | 3.30477 | 3,260,210 | 2.95 | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.26 | Call | | | 0.00000 | 0.00000 | 0,000 | 2.95 | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.26 | Put | | | 3,276.03000 | 3.27603 | 3,231,470 | 2.95 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.49 | Call | | | 547.74000 | 0.54774 | 567,080 | 2.53 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.49 | Put | | | 560.16000 | 0.56016 | 536,000 | 2.53 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.50 | Call | | | 560.68000 | 0.56068 | 580,340 | 2.53 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.50 | Put | | | 547.54000 | 0.54754 | 523,700 | 2.53 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 574.02000 | 0.57402 | 593,990 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 535.32000 | 0.53532 | 511,790 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Call | | | 1,104.18000 | 1.10418 | 1,128,620 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Put | | | 616.49000 | 0.61649 | 596,730 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Call | | | 1,118.56000 | 1.11856 | 1,143,190 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Put | | | 607.50000 | 0.60750 | 587,930 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Call | | | 1,133.03000 | 1.13303 | 1,157,850 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Put | | | 598.61000 | 0.59861 | 579,230 | 2.76 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 24,759 |
| R2044 | On | 05/11/2015 | Bond Future | | | 9.14901 | 98.38907 | 9.11455 | 98.72479 | | | 0.00 | 0 | 17,516 |
| R2044 | On | 04/02/2016 | Bond Future | | | 9.20913 | 95.62780 | 9.17349 | 95.97078 | | | 0.00 | 0 | 1,110 |
| R2044 | On | 05/05/2016 | Bond Future | | | 9.26072 | 97.31265 | 9.22408 | 97.66163 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 18,626 |
| R2044 | On | 05/11/2015 | Bond Future | 8.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.24 | Put | | | 9,234.23000 | 9.23423 | 9,569,950 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.25 | Put | | | 9,120.34000 | 9.12034 | 9,456,060 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 9,006.67000 | 9.00667 | 9,342,390 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 1,799.50000 | 1.79950 | 2,142,480 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 1,699.95000 | 1.69995 | 2,042,930 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 1,600.58000 | 1.60058 | 1,943,560 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 2,281.88000 | 2.28188 | 2,630,860 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 2,182.51000 | 2.18251 | 2,531,490 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 2,083.32000 | 2.08332 | 2,432,300 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 18,626 |
| R2048 | On | 05/11/2015 | Bond Future | | | 9.12915 | 97.77200 | 9.09471 | 98.11701 | | | 0.00 | 0 | 49,160 |
| R2048 | On | 04/02/2016 | Bond Future | | | 9.19048 | 99.38269 | 9.15485 | 99.73519 | | | 0.00 | 0 | 3,750 |
| R2048 | On | 05/05/2016 | Bond Future | | | 9.23781 | 96.69740 | 9.20120 | 97.05615 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 52,910 |
| R2048 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 12,086.41000 | 12.08641 | 12,431,420 | | 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 | 05/11/2015 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 12,333.58000 | 12.33358 | 12,678,590 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 12,209.87000 | 12.20987 | 12,554,880 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 1,661.18000 | 1.66118 | 2,013,680 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 1,558.97000 | 1.55897 | 1,911,470 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 1,456.95000 | 1.45695 | 1,809,450 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 2,116.94000 | 2.11694 | 2,475,690 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 2,014.85000 | 2.01485 | 2,373,600 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 1,912.95000 | 1.91295 | 2,271,700 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 52,910 |
| R207 | On | 05/11/2015 | Bond Future | | | 7.69141 | 100.75646 | 7.70241 | 100.71812 | | 4.38 | 0.00 | 0 | 40,817 |
| R207 | On | 04/02/2016 | Bond Future | | | 7.76451 | 98.77495 | 7.77579 | 98.73774 | | 3.77 | 0.00 | 0 | 21 |
| R207 | On | 05/05/2016 | Bond Future | | | 7.81567 | 100.51456 | 7.82782 | 100.47674 | | 3.93 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | | | 7.86861 | 98.67561 | 7.88171 | 98.63733 | | 3.77 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 40,838 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Call | | | 56.72000 | 0.05672 | 55,170 | 4.31 | 0.00 | 0 | 53 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Put | | | 1,011.44000 | 1.01144 | 971,550 | 4.31 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Call | | | 98.32000 | 0.09832 | 97,390 | 4.33 | 0.00 | 0 | 19 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Put | | | 806.64000 | 0.80664 | 767,370 | 4.33 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 413.67000 | 0.41367 | 423,270 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 282.81000 | 0.28281 | 254,070 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 433.53000 | 0.43353 | 443,840 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 267.89000 | 0.26789 | 239,860 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 453.92000 | 0.45392 | 464,960 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 253.52000 | 0.25352 | 226,220 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 404.20000 | 0.40420 | 412,830 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 1,352.13000 | 1.35213 | 1,323,550 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 415.10000 | 0.41510 | 423,930 | 3.72 | 0.00 | 0 | 19 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 1,329.67000 | 1.32967 | 1,301,290 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 426.20000 | 0.42620 | 435,230 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 1,307.43000 | 1.30743 | 1,279,250 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Call | | | 212.38000 | 0.21238 | 217,220 | 3.67 | 0.00 | 0 | 43 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Put | | | 1,897.61000 | 1.89761 | 1,865,240 | 3.67 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Call | | | 1,212.14000 | 1.21214 | 1,228,920 | 3.96 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Put | | | 1,112.04000 | 1.11204 | 1,091,000 | 3.96 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 777.31000 | 0.77731 | 789,370 | 3.89 | 0.00 | 0 | 43 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 1,615.24000 | 1.61524 | 1,589,480 | 3.89 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Call | | | 1,179.64000 | 1.17964 | 1,196,100 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Put | | | 1,141.74000 | 1.14174 | 1,120,380 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Call | | | 1,195.83000 | 1.19583 | 1,212,450 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Put | | | 1,126.82000 | 1.12682 | 1,105,620 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 1,526.36000 | 1.52636 | 1,545,250 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 1,152.41000 | 1.15241 | 1,133,020 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 1,493.89000 | 1.49389 | 1,512,510 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 1,178.12000 | 1.17812 | 1,158,460 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 1,510.08000 | 1.51008 | 1,528,830 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 1,165.22000 | 1.16522 | 1,145,690 | 3.82 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 177 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 41,015 |
| R208 | On | 05/11/2015 | Bond Future | | | 7.88588 | 95.83598 | 7.88168 | 95.85360 | | 5.64 | 0.00 | 0 | 39,545 |
| R208 | On | 04/02/2016 | Bond Future | | | 7.95580 | 97.41477 | 7.95094 | 97.43434 | | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | | | 8.00499 | 95.72875 | 7.99981 | 95.74875 | | 5.27 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 39,545 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 757.11000 | 0.75711 | 756,190 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 216.06000 | 0.21606 | 196,980 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 728.01000 | 0.72801 | 726,550 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Call | | | 2,473.85000 | 2.47385 | 2,455,300 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Put | | | 4.36000 | 0.00436 | 3,430 | 5.87 | 0.00 | 0 | 2,200 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 190.47000 | 0.19047 | 172,480 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 786.88000 | 0.78688 | 786,510 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 202.94000 | 0.20294 | 184,400 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Call | | | 658.60000 | 0.65860 | 646,640 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Put | | | 1,512.67000 | 1.51267 | 1,520,280 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Call | | | 673.99000 | 0.67399 | 661,890 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Put | | | 1,487.36000 | 1.48736 | 1,494,830 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Call | | | 689.62000 | 0.68962 | 677,370 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Put | | | 1,462.32000 | 1.46232 | 1,469,640 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Call | | | 1,495.36000 | 1.49536 | 1,481,370 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Put | | | 1,456.01000 | 1.45601 | 1,462,020 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Call | | | 1,455.92000 | 1.45592 | 1,442,110 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Put | | | 1,493.82000 | 1.49382 | 1,500,010 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Call | | | 1,475.42000 | 1.47542 | 1,461,520 | 5.27 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Put | | | 1,474.69000 | 1.47469 | 1,480,790 | 5.27 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 2,200 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 41,745 |
| R209 | On | 05/11/2015 | Bond Future | | | 9.00871 | 75.14501 | 8.97423 | 75.40138 | | 14.54 | 7,514,501.00 | 100 | 24,850 |
| R209 | On | 04/02/2016 | Bond Future | | | 9.06662 | 76.38299 | 9.03101 | 76.64483 | | 14.36 | 7,638,299.00 | 100 | 500 |
| R209 | On | 05/05/2016 | Bond Future | | | 9.11486 | 74.57868 | 9.07826 | 74.84519 | | 14.64 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 15,152,800.00 | 200 | 25,350 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 0.08000 | 0.00008 | 0,030 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 7,919.63000 | 7.91963 | 8,175,950 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 0.10000 | 0.00010 | 0,030 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 7,832.98000 | 7.83298 | 8,089,280 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 0.12000 | 0.00012 | 0,040 | 14.17 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.50 | Put | | | 3,707.97000 | 3.70797 | 3,947,720 | 14.41 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.00 | Call | | | 965.30000 | 0.96530 | 801,220 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.00 | Put | | | 773.56000 | 0.77356 | 865,850 | 14.72 | 0.00 | 0 | 500 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 7,746.47000 | 7.74647 | 8,002,760 | 14.17 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Call | | | 1,714.42000 | 1.71442 | 1,502,220 | 14.83 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Put | | | 348.85000 | 0.34885 | 393,020 | 14.83 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Call | | | 2,220.30000 | 2.22030 | 1,989,890 | 14.89 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Put | | | 206.84000 | 0.20684 | 232,800 | 14.89 | 0.00 | 0 | 900 |
| R209 | On | 05/11/2015 | Bond Future | 8.50 | Call | | | 41.59000 | 0.04159 | 24,970 | 14.41 | 0.00 | 0 | 900 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,485.30000 | 1.48530 | 1,377,580 | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 3,524.79000 | 3.52479 | 3,678,910 | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Call | | | 4,490.51000 | 4.49051 | 4,290,270 | 14.70 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Put | | | 1,014.30000 | 1.01430 | 1,075,900 | 14.70 | 0.00 | 0 | 2,200 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,430.43000 | 1.43043 | 1,325,370 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 3,623.77000 | 3.62377 | 3,780,550 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,457.70000 | 1.45770 | 1,351,310 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 3,574.06000 | 3.57406 | 3,729,510 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 2,934.82000 | 2.93482 | 2,797,060 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 3,509.60000 | 3.50960 | 3,638,350 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 2,969.73000 | 2.96973 | 2,830,990 | 14.65 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 3,470.69000 | 3.47069 | 3,598,460 | 14.65 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,900.57000 | 2.90057 | 2,763,800 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 3,549.28000 | 3.54928 | 3,679,020 | 14.64 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 4,500 |
| Total For R209 | | | | | | | | | | | | 15,152,800.00 | 200 | 29,850 |
| R210 | On | 05/11/2015 | Bond Future | | | 181.42516 | 181.42516 | 181.38789 | 181.38789 | | | 0.00 | 0 | 2,889 |
| R210 | On | 04/02/2016 | Bond Future | | | 184.42903 | 184.42903 | 184.39434 | 184.39434 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,889 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R210 | On | 05/11/2015 | Bond Future | 182.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.00 | Put | | | 612.11000 | 0.61211 | 574,840 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.01 | Put | | | 622.11000 | 0.62211 | 584,840 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 181.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 181.99 | Put | | | 602.11000 | 0.60211 | 564,840 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 184.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 184.99 | Put | | | 595.66000 | 0.59566 | 560,970 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.00 | Put | | | 605.66000 | 0.60566 | 570,970 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.01 | Put | | | 615.66000 | 0.61566 | 580,970 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,889 |
| R211 | On | 05/11/2015 | Bond Future | | | 136.36582 | 136.36582 | 136.33991 | 136.33991 | | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | | | 136.92979 | 136.92979 | 136.90582 | 136.90582 | | | 0.00 | 0 | 1,120 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R211 | On | 05/11/2015 | Bond Future | 134.99 | Call | | | 1,349.91000 | 1.34991 | 1,375,820 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 134.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.00 | Call | | | 1,339.91000 | 1.33991 | 1,365,820 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.01 | Call | | | 1,329.91000 | 1.32991 | 1,355,820 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 138.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 138.99 | Put | | | 2,084.18000 | 2.08418 | 2,060,210 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.00 | Put | | | 2,094.18000 | 2.09418 | 2,070,210 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.01 | Put | | | 2,104.18000 | 2.10418 | 2,080,210 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R212 | On | 05/11/2015 | Bond Future | | | 142.33516 | 142.33516 | 142.30609 | 142.30609 | | | 0.00 | 0 | 1,928 |
| R212 | On | 04/02/2016 | Bond Future | | | 142.83262 | 142.83262 | 142.80553 | 142.80553 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 1,928 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Put | | | 3,683.91000 | 3.68391 | 3,654,840 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.00 | Put | | | 3,693.91000 | 3.69391 | 3,664,840 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.01 | Put | | | 3,703.91000 | 3.70391 | 3,674,840 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R212 | On | 04/02/2016 | Bond Future | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 145.99 | Put | | | 3,184.47000 | 3.18447 | 3,157,380 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.00 | Put | | | 3,194.47000 | 3.19447 | 3,167,380 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.01 | Put | | | 3,204.47000 | 3.20447 | 3,177,380 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 1,928 |
| R213 | On | 05/11/2015 | Bond Future | | | 8.87489 | 85.82233 | 8.84048 | 86.07599 | | 12.43 | 0.00 | 0 | 21,426 |
| R213 | On | 04/02/2016 | Bond Future | | | 8.94087 | 87.23615 | 8.90517 | 87.49549 | | 12.17 | 0.00 | 0 | 700 |
| R213 | On | 05/05/2016 | Bond Future | | | 8.99071 | 85.22399 | 8.95393 | 85.48791 | | 12.44 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 22,126 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 8,711.05000 | 8.71105 | 8,964,700 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 8,626.38000 | 8.62638 | 8,880,030 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.99 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 8,541.82000 | 8.54182 | 8,795,470 | 11.99 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,718.29000 | 1.71829 | 1,599,070 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 2,932.96000 | 2.93296 | 3,073,080 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,749.14000 | 1.74914 | 1,628,560 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 2,889.57000 | 2.88957 | 3,028,330 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,780.33000 | 1.78033 | 1,658,390 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 2,846.61000 | 2.84661 | 2,984,010 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Call | | | 2,417.34000 | 2.41734 | 2,295,380 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Put | | | 3,975.80000 | 3.97580 | 4,117,760 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Call | | | 2,448.24000 | 2.44824 | 2,325,290 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Put | | | 3,932.95000 | 3.93295 | 4,073,920 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Call | | | 2,479.86000 | 2.47986 | 2,355,910 | 12.45 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Put | | | 3,890.91000 | 3.89091 | 4,030,880 | 12.45 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 22,126 |
| R214 | On | 05/11/2015 | Bond Future | | | 9.06389 | 75.97302 | 9.02942 | 76.24271 | | 15.26 | 0.00 | 0 | 16,945 |
| R214 | On | 04/02/2016 | Bond Future | | | 9.12329 | 77.22460 | 9.08768 | 77.50004 | | 15.11 | 0.00 | 0 | 5,303 |
| R214 | On | 05/05/2016 | Bond Future | | | 9.16880 | 75.28962 | 9.13225 | 75.56987 | | 15.40 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 22,248 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 0.05000 | 0.00005 | 0,010 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 8,749.43000 | 8.74943 | 9,019,080 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 0.03000 | 0.00003 | 0,010 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 8,937.20000 | 8.93720 | 9,206,870 | 14.73 | 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 |
|--------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 0.04000 | 0.00004 | 0,010 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 8,843.23000 | 8.84323 | 9,112,890 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 206.31000 | 0.20631 | 181,860 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 9,580.36000 | 9.58036 | 9,831,350 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 212.68000 | 0.21268 | 187,610 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 9,492.98000 | 9.49298 | 9,743,350 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 219.52000 | 0.21952 | 193,800 | 14.60 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 9,406.24000 | 9.40624 | 9,655,960 | 14.60 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,898.70000 | 2.89870 | 2,759,910 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 4,006.06000 | 4.00606 | 4,147,520 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 2,933.74000 | 2.93374 | 2,793,910 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 3,962.38000 | 3.96238 | 4,102,800 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 2,969.21000 | 2.96921 | 2,828,350 | 15.41 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 3,919.27000 | 3.91927 | 4,058,660 | 15.41 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 22,248 |
| Total for Bond | | | | | | | | | | | | 47,346,356.34 | 451 | 535,763 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | 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 |
| Total For I2050 | | | | | | | | | 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/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 |

| 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 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 |
| 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 |
| Total For R203 | | | | | | | | | | 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 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 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 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 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 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 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/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 |
| 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/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/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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| 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 |
| 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 05/11/2015 GOVI | | | 496.32700 | 496.32700 | 497.04100 | 497.04100 | | | 9,926,540.00 | 2 | 448 |
| GOVI On 04/02/2016 GOVI | | | 504.50400 | 504.50400 | 505.23800 | 505.23800 | | | 0.00 | 0 | 26 |
| GOVI On 05/05/2016 GOVI | | | 513.38200 | 513.38200 | 514.13000 | 514.13000 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 9,926,540.00 | 2 | 474 |
| GOVI On 05/11/2015 GOVI | 529.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 529.99 | Put | | | 329,490.00000 | 32.94900 | 336,630,000 | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.00 | Put | | | 329,590.00000 | 32.95900 | 336,730,000 | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.01 | Put | | | 329,690.00000 | 32.96900 | 336,830,000 | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 511.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 511.99 | Put | | | 67,520.00000 | 6.75200 | 74,860,000 | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.00 | Put | | | 67,620.00000 | 6.76200 | 74,960,000 | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.01 | Put | | | 67,720.00000 | 6.77200 | 75,060,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 517.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 517.99 | Put | | | 38,600.00000 | 3.86000 | 46,080,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.00 | Put | | | 38,700.00000 | 3.87000 | 46,180,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.01 | Put | | | 38,800.00000 | 3.88000 | 46,280,000 | | 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 |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 9,926,540.00 | 2 | 474 |
| Total for GOVI | | | | | | | | | | 9,926,540.00 | 2 | 474 |
| AL37 On 05/11/2015 Index Future | | | 468.03500 | 468.03500 | 467.93400 | 467.93400 | | | | 0.00 | 0 | 3 |
| AL37 On 04/02/2016 Index Future | | | 475.74500 | 475.74500 | 475.65100 | 475.65100 | | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | 0.00 | 0 | 3 |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | 3 |
| AL7T On 05/11/2015 Index Future | | | 547.95800 | 547.95800 | 548.58000 | 548.58000 | | | | 0.00 | 0 | 1 |
| AL7T On 04/02/2016 Index Future | | | 556.98500 | 556.98500 | 557.62700 | 557.62700 | | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 1 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 1 |
| ALBI On 05/11/2015 Index Future | | | 498.99000 | 498.99000 | 499.87900 | 499.87900 | | | | 0.00 | 0 | 459 |
| ALBI On 04/02/2016 Index Future | | | 507.21000 | 507.21000 | 508.12300 | 508.12300 | | | | 0.00 | 0 | 146 |
| ALBI On 05/05/2016 Index Future | | | 516.13700 | 516.13700 | 517.06500 | 517.06500 | | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 605 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 605 |
| IGOV On 05/11/2015 Index Future | | | 234.01800 | 234.01800 | 234.10200 | 234.10200 | | | | 0.00 | 0 | 915 |
| IGOV On 04/02/2016 Index Future | | | 237.89300 | 237.89300 | 237.98200 | 237.98200 | | | | 0.00 | 0 | 138 |
| IGOV On 05/05/2016 Index Future | | | 242.09900 | 242.09900 | 242.18900 | 242.18900 | | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 1,053 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 1,053 |
| ILBI On 05/11/2015 Index Future | | | 634.94100 | 634.94100 | 635.13800 | 635.13800 | | | | 0.00 | 0 | 0 |
| ILBI On 04/02/2016 Index Future | | | 645.73300 | 645.73300 | 645.93500 | 645.93500 | | | | 0.00 | 0 | 161 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 161 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 161 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,823 |
| JIBAR f On 18/11/2015 Jibar Future | | | 6.37000 | 93.63000 | 6.34000 | 93.66000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/12/2015 Jibar Future | | | 6.39000 | 93.61000 | 6.40000 | 93.60000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/01/2016 Jibar Future | | | 6.42000 | 93.58000 | 6.45000 | 93.55000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 17/02/2016 Jibar Future | | | 6.50000 | 93.50000 | 6.53000 | 93.47000 | | | | 0.00 | 0 | 2,000 |
| JIBAR f On 16/03/2016 Jibar Future | | | 6.59000 | 93.41000 | 6.57000 | 93.43000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/04/2016 Jibar Future | | | 6.63000 | 93.37000 | 6.57000 | 93.43000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/06/2016 Jibar Future | | | 6.80000 | 93.20000 | 6.82000 | 93.18000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/09/2016 Jibar Future | | | 7.01000 | 92.99000 | 7.05000 | 92.95000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 Jibar Future | | | 7.16000 | 92.84000 | 7.22000 | 92.78000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 7.33000 | 92.67000 | 7.40000 | 92.60000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 7.50000 | 92.50000 | 7.56000 | 92.44000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 7.68000 | 92.32000 | 7.68000 | 92.32000 | | | | 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 Jibar Future | | | | | | | | | 0.00 | 0 | 2,000 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 2,000 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 2,000 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 100.49773 | 100.49773 | 100.41947 | 100.41947 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 19/12/2016 Interest Rate Swap | | | 99.70242 | 99.70242 | 99.67919 | 99.67919 | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On 18/12/2017 Interest Rate Swap | | | 99.60647 | 99.60647 | 99.53614 | 99.53614 | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 17/12/2020 Interest Rate Swap | | | 98.92865 | 98.92865 | 98.77073 | 98.77073 | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | 57,272,896.34 | 453 | 540,060 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55013 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72041 | | | 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 | | | 9.07500 | 101.46043 | 9.07500 | 101.43569 | | 596,681,250,000.00 | 65,750,000 | 5,532,875,000 | |
| Total AA05 SPOT | | | | | | | | 596,681,250,000.00 | 65,750,000 | 5,532,875,000 | |
| Total For AA05 | | | | | | | | 596,681,250,000.00 | 65,750,000 | 5,532,875,000 | |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25787 | | 0.00 | 0 | 40,000,000 | |
| Total AA06 SPOT | | | | | | | | 0.00 | 0 | 40,000,000 | |
| Total For AA06 | | | | | | | | 0.00 | 0 | 40,000,000 | |
| AA07 On 15/04/2021 Spot Bond | | | 9.67000 | 99.57936 | 9.67000 | 99.55367 | | 0.00 | 0 | 0 | |
| Total AA07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AA07 | | | | | | | | 0.00 | 0 | 0 | |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 112.79500 | 10.00000 | 112.76600 | | 0.00 | 0 | 0 | |
| Total AB01/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AB01/R186 | | | | | | | | 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 | 101.46570 | | | 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 | 100.35174 | | | 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 | | | 9.46500 | 100.54441 | 9.46500 | 100.51915 | | 378,600,000,000.00 | | 40,000,000 | 330,000,000 |
| Total AB013 SPOT | | | | | | | | 378,600,000,000.00 | | 40,000,000 | 330,000,000 |
| Total For AB013 | | | | | | | | 378,600,000,000.00 | | 40,000,000 | 330,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.15785 | 100.00000 | 11.13081 | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 104.72717 | 10.84000 | 104.69712 | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 9.47333 | 100.00000 | 9.45458 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 101.62418 | 11.37000 | 101.59331 | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 10.08897 | 100.00000 | 10.05712 | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 91.01021 | 11.81000 | 90.95285 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 12.65606 | 100.00000 | 12.59980 | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20035 | | | 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 | | | 8.64000 | 102.12089 | 8.64000 | 102.09742 | | | 0.00 | 0 | 500,000,000 |
| Total AB09 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AB09 | | | | | | | | | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|----------------------|----------------------|
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3: On 07/12/2023 Spot Bond | | | 2.75000 | 122.01299 | 2.75000 | 275.42791 | | 275,000,000,000.00 | | 100,000,000 | 50,000,000 |
| Total ABCPI3 SPOT | | | | | | | | 275,000,000,000.00 | | 100,000,000 | 50,000,000 |
| Total For ABCPI3 | | | | | | | | 275,000,000,000.00 | | 100,000,000 | 50,000,000 |
| ABFN06: On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03861 | | | 0.00 | 0 | 0 |
| Total ABFN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN06 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07: On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.56311 | | | 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 | 100.89266 | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For ABFN08 | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| ABFN09: On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.91420 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10: On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.81843 | | | 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 | 100.22132 | | | 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 | 99.91928 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13: On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.14814 | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14: On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.62721 | | | 0.00 | 0 | 50,000,000 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| ABN05: On 18/04/2021 Spot Bond | | | 2.08000 | 178.67647 | 2.08000 | 178.60671 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 182.34880 | 2.17000 | 182.27715 | | | 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 | 192.39044 | 1.82000 | 192.31669 | | | 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 | | | 8.03625 | 84.00549 | 8.03625 | 83.98770 | | | 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 | | | 8.03625 | 84.00549 | 8.03625 | 83.98770 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80874 | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | 0.00 | 0 | 0 |
| ABN42 On 16/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.49000 | | | 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 | 100.04000 | | | 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 | 98.75000 | | | 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 | 99.09000 | | | 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 | 100.44614 | | | 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 | 100.29308 | | | 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 | 97.73000 | | | 0.00 | 0 | 0 |
| Total ABN49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN49 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN52 On 18/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.04000 | | | 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 | 96.76000 | | | 0.00 | 0 | 0 |
| Total ABN53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN53 | | | | | | | | | 0.00 | 0 | 0 |
| ABN54 On 14/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.50000 | | | 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 | 100.58904 | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24470 | | | 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 | 94.77000 | | | 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 | 94.59000 | | | 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 | | | 2.63000 | 95.33506 | 2.63000 | 114.14166 | | | 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 | | | 2.46000 | 101.68869 | 2.46000 | 167.26228 | | | 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 | | | 2.40500 | 116.61468 | 2.40500 | 222.90519 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.31000 | | | 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 | | | 9.71000 | 91.10101 | 9.71000 | 91.07715 | | | 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 | 101.95000 | | | | 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 | 105.98000 | | | | 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 | 52.03000 | | | | 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 | 101.78100 | | | | 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 | 101.41000 | | | | 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 | 111.98500 | | | | 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 | 109.54304 | 9.63000 | 109.51489 | | | | 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 | 105.18000 | | | | 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 | | | 9.76000 | 108.63587 | 9.76000 | 108.60759 | | | | 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 | | | 9.04500 | 90.83747 | 9.04500 | 90.81552 | | | | 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 | 104.53000 | | | | 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 | 125.78000 | | | | 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 | | | 9.85500 | 107.97976 | 9.85500 | 107.95138 | | | | 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 | 94.97000 | | | | 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 | 101.03598 | | | | 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 | 99.86361 | | | | 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 | | | 8.29000 | 104.47636 | 8.29000 | 104.45304 | | | | 0.00 | 0 | 1,420,000,000 |
| Total ABS10 SPOT | | | | | | | | | | 0.00 | 0 | 1,420,000,000 |
| Total For ABS10 | | | | | | | | | | 0.00 | 0 | 1,420,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.52000 | 100.10360 | 9.52000 | 100.07816 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-------------|----------------------|----------------------|
| ABS12 On 14/05/2020 Spot Bond | | | 9.27000 | 104.15696 | 9.27000 | 104.13131 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.75000 | 104.02409 | 9.75000 | 103.99719 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.23500 | 99.52007 | 9.23500 | 99.49552 | | | 0.00 | 0 | 2,800,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 2,800,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 2,800,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.35500 | 91.10935 | 10.35500 | 91.08408 | | | 0.00 | 0 | 3,570,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,570,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,570,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 7.51500 | 101.73167 | 7.51500 | 101.71132 | | | 0.00 | 0 | 0 |
| Total ABS9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS9 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.15000 | 226.28203 | 2.15000 | 286.58688 | | 86,000,000,000.00 | | 40,000,000 | 40,000,000 |
| Total ABSI2 SPOT | | | | | | | | 86,000,000,000.00 | | 40,000,000 | 40,000,000 |
| Total For ABSI2 | | | | | | | | 86,000,000,000.00 | | 40,000,000 | 40,000,000 |
| ABSI3 On 31/01/2017 Spot Bond | | | 1.69000 | 132.20519 | 1.69000 | 135.10255 | | 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 | | | 2.18000 | 135.29334 | 2.18000 | 137.95676 | | 0.00 | | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ABSI4 | | | | | | | | 0.00 | | 0 | 0 |
| ACIF1U On 08/07/2025 Spot Bond | | | 100.00000 | 0.01059 | 100.00000 | 0.01056 | | 100,177,272,400,000.00 | | 1,001,772,724 | 1,001,772,724 |
| Total ACIF1U SPOT | | | | | | | | 100,177,272,400,000.00 | | 1,001,772,724 | 1,001,772,724 |
| Total For ACIF1U | | | | | | | | 100,177,272,400,000.00 | | 1,001,772,724 | 1,001,772,724 |
| ACL02U On 20/03/2018 Spot Bond | | | 100.00000 | 14.73255 | 100.00000 | 14.69646 | | 0.00 | | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ACL02U | | | | | | | | 0.00 | | 0 | 0 |
| ACL03U On 20/03/2016 Spot Bond | | | 100.00000 | 87.29017 | 100.00000 | 87.08134 | | 0.00 | | 0 | 0 |
| Total ACL03U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ACL03U | | | | | | | | 0.00 | | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 77.00084 | | 0.00 | | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ACL047 | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL04L On 20/06/2016 Spot Bond | | | 100.00000 | 56.20020 | 100.00000 | 56.06256 | | | 0.00 | 0 | 0 |
| Total ACL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL04U | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.12942 | | | 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 | 102.12942 | | | 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 | 102.14105 | | | 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 | 102.14105 | | | 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 | 102.11779 | | | 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 | 98.99238 | | | 0.00 | 0 | 0 |
| Total ACL088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL092 On 26/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.65997 | | | 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 | 100.85754 | | | 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 | 100.88161 | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.89129 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL09€ On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.87184 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82833 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2019 Spot Bond | | | 9.48000 | 102.80238 | 9.48000 | 102.77592 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL11€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ 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 |
| ACL12€ On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.40057 | | | | 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 | 207.38156 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 207.40178 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.84768 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25559 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 102.70970 | | | | 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 | 102.40729 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65378 | | | | 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 | 101.58289 | | | | 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 | 100.85062 | | | | 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 | 101.54237 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83332 | | | | 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 | 100.79920 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 101.04699 | 10.23000 | 101.01930 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.51220 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL167 On 20/06/2019 Spot Bond | | | 9.54000 | 104.24221 | 9.54000 | 104.21567 | | | | 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 | 100.83033 | | | | 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 | 122.40548 | 1.75000 | 122.49620 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80451 | | | | 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 | 100.82856 | | | | 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 | 100.78044 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84187 | | | | 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 | 101.94324 | | | | 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 | 100.77178 | | | | 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 | 101.52517 | | | | 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 | 100.82375 | | | | 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 | 100.81321 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85441 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.86705 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL192 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.87658 | | | | 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 | 100.87006 | | | | 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 | 100.87006 | | | | 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 | 100.90538 | | | | 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 | 100.80932 | | | | 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 | 100.91795 | | | | 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 | 102.14353 | | | | 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 | 100.90538 | | | | 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 | 100.49112 | | | | 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 | 100.88662 | | | | 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 | 100.86699 | | | 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 | 150.38906 | | | 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 | 151.46621 | | | 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 | 100.77956 | | | 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 | 100.75443 | | | 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 | 101.36964 | | | 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 | 100.77274 | | | 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 | 99.00259 | | | 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 | 100.80451 | | | 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 | 100.76214 | | | 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 | 100.76118 | | | 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 | 100.83895 | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL218 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79123 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02293 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02257 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.35893 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.35275 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.11470 | | | | 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 | 99.86723 | | | | 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 | 99.93583 | | | | 0.00 | 0 | 0 |
| Total ADCB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB03 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49472 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB1 On 31/01/2016 Spot Bond | | | 100.00000 | 98.39572 | 100.00000 | 97.87234 | | | | 0.00 | 0 | 0 |
| Total ADCB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB1U | | | | | | | | | | 0.00 | 0 | 0 |
| AER01U On 18/11/2016 Spot Bond | | | 100.00000 | 38.92595 | 100.00000 | 38.83165 | | | | 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 | 15.33391 | 100.00000 | 15.29635 | | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.53124 | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | 0.00 | 0 | 0 |
| AHF1A On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1A1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF1B On 21/11/2015 Spot Bond | | | 100.00000 | 95.50755 | 100.00000 | 95.26266 | | | 0.00 | 0 | 0 |
| Total AHF1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF1C On 21/11/2015 Spot Bond | | | 100.00000 | 95.53100 | 100.00000 | 95.28606 | | | 0.00 | 0 | 0 |
| Total AHF1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16815 | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.17450 | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19558 | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.16476 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total AHF3A1 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For AHF3A1 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| AHF3A On 18/04/2016 Spot Bond | | | 7.97500 | 99.52310 | 7.97500 | 99.50215 | | | 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 | 100.20924 | | | 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 | 100.24164 | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01U On 15/04/2020 Spot Bond | | | 100.00000 | 38.93132 | 100.00000 | 38.79923 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| AHL1A1 On 15/04/2020 Spot Bond | | | 100.00000 | 10.66941 | 100.00000 | 10.63320 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 9.11000 | 99.48303 | 9.11000 | 99.45869 | | | | 0.00 | 0 | 2,900,000,000 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.85500 | 109.46047 | 9.85500 | 109.43170 | | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR03 On 09/03/2016 Spot Bond | | | 7.53500 | 102.61264 | 7.53500 | 102.59202 | | | | 0.00 | 0 | 0 |
| Total AIR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.45000 | 102.64659 | 9.45000 | 102.62084 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 11.64252 | 100.00000 | 11.61674 | | | | 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 | | | 10.23000 | 102.38870 | 10.23000 | 102.36096 | | | | 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 | | | 2.71000 | 170.95966 | 2.71000 | 170.89002 | | | | 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 | 101.08947 | | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64435 | | | | 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 | 100.69138 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79496 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.71595 | | | | 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 | 101.72465 | | | | 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 | 100.73086 | | | | 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 |
| 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 | 100.79920 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07048 | | | | 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 | 101.35843 | | | | 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 | 100.00000 | | | | 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 | 95.44000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 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 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10600 | | | | 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 | 114.46398 | | | | 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 | | | 2.65500 | 135.21580 | 2.65500 | 242.41624 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 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 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.55622 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.43294 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.74508 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 2.67000 | 169.77415 | 2.67000 | 215.01645 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.71876 | | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 24/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67631 | | | | 0.00 | 0 | 0 |
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29494 | | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23929 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02990 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.97807 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.93566 | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total For ASN061 | | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| ASN06: On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.63887 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 13/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00261 | | | | 0.00 | 0 | 0 |
| Total ASN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN063 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19458 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86228 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN06: On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79206 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN070 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 30/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.47579 | | | | 0.00 | 0 | 0 |
| Total ASN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN072 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 88.55375 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 02/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.49423 | | | | 0.00 | 0 | 0 |
| Total ASN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN074 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.93511 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.79008 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04455 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85739 | | | | 0.00 | 0 | 6,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 6,000,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38304 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN08 On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69814 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08 On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08 On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.41640 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.13572 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35 On 20/12/2016 Spot Bond | | | 100.00000 | 47.16975 | 100.00000 | 47.06535 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38 On 20/12/2017 Spot Bond | | | 100.00000 | 22.28011 | 100.00000 | 22.22554 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39 On 20/12/2017 Spot Bond | | | 100.00000 | 22.37514 | 100.00000 | 22.32034 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40 On 20/12/2017 Spot Bond | | | 100.00000 | 21.94749 | 100.00000 | 21.89374 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43 On 10/03/2017 Spot Bond | | | 100.00000 | 42.99309 | 100.00000 | 42.88779 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN49 On 19/09/2016 Spot Bond | | | 100.00000 | 60.26238 | 100.00000 | 60.11479 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 22.08320 | 100.00000 | 22.02911 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN55I On 29/12/2016 Spot Bond | | | 100.00000 | 40.71112 | 100.00000 | 40.61142 | | | | 0.00 | 0 | 0 |
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN56I On 29/06/2016 Spot Bond | | | 100.00000 | 58.88123 | 100.00000 | 58.73703 | | | | 0.00 | 0 | 0 |
| Total ASN56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN56U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 1.74005 | 100.00000 | 1.73455 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN89I On 02/10/2018 Spot Bond | | | 100.00000 | 18.19035 | 100.00000 | 18.11036 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88698 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70332 | | | | 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 | 100.88326 | | | | 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 | | | 8.93500 | 102.89449 | 8.93500 | 102.86992 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65742 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For BAW13 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97453 | | | | 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 | 100.95336 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.30870 | | | 0.00 | 0 | 600,000,000 |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.77000 | 102.94012 | 9.77000 | 102.91329 | | 390,800,000,000.00 | | 40,000,000 | 1,020,000,000 |
| Total BAW19 SPOT | | | | | | | | 390,800,000,000.00 | | 40,000,000 | 1,020,000,000 |
| Total For BAW19 | | | | | | | | 390,800,000,000.00 | | 40,000,000 | 1,020,000,000 |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | 0.00 | | 0 | 0 |
| Total BAW20U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For BAW20U | | | | | | | | 0.00 | | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.87000 | 98.16820 | 9.87000 | 98.14222 | | 0.00 | | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For BAW21 | | | | | | | | 0.00 | | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.56497 | | 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 | | | 8.79000 | 102.69354 | 8.79000 | 102.66941 | | 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 | | | 10.85185 | 101.22706 | 10.85185 | 101.42029 | | 0.00 | | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For BAYA01 | | | | | | | | 0.00 | | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82106 | | 0.00 | | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For BAYA06 | | | | | | | | 0.00 | | 0 | 0 |
| BAYA07 On 31/12/2015 Spot Bond | | | 10.99343 | 100.89513 | 10.99343 | 100.89574 | | 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 | | | 11.69901 | 101.04083 | 11.69901 | 101.01517 | | 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 | 100.83924 | | 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 | 100.83924 | | 0.00 | | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For BAYA10 | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| BAYA11 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83931 | | | | 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 | | | 11.10185 | 100.80495 | 11.10185 | 100.77738 | | | | 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 | | | 11.06539 | 101.07245 | 11.06539 | 100.94103 | | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA15 On 30/06/2016 Spot Bond | | | 11.06000 | 101.17020 | 11.06000 | 101.03924 | | | | 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 | | | 10.10391 | 99.24923 | 10.10391 | 100.90859 | | | | 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 | 101.41275 | | | | 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 | 100.80728 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80728 | | | | 0.00 | 119,142,600 | 59,571,300 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 119,142,600 | 59,571,300 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 119,142,600 | 59,571,300 |
| BAYA23 On 30/06/2017 Spot Bond | | | 11.73890 | 98.94843 | 11.73890 | 99.68875 | | | | 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 | | | 11.56500 | 100.12188 | 11.56500 | 100.09087 | | | | 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 | 99.78974 | | | | 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 | | | 11.49000 | 82.72718 | 11.49000 | 98.58400 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 100.73041 | | | | 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 | 98.39888 | 9.28000 | 100.65655 | | | | 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 | 100.77018 | | | | 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 | | | 11.41000 | 78.56639 | 11.41000 | 100.78690 | | | | 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 | 100.74878 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76662 | | | | 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 | 100.76662 | | | | 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 | 108.75384 | | | | 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 | 100.74023 | | | | 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 | 100.78447 | | | | 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 | 100.03687 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78447 | | | | 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 | 100.74166 | | | | 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 | 100.75943 | | | | 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 | 100.78457 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA48 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64152 | | | | 0.00 | 0 | 0 |
| Total BAYA48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA48 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/03/2016 Spot Bond | | | 13.85185 | 101.44371 | 13.85185 | 101.63332 | | | | 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 | | | 15.06833 | 101.46224 | 15.06833 | 101.43035 | | | | 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 | | | 13.95210 | 101.36603 | 13.95210 | 101.25036 | | | | 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 | 100.99693 | | | | 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 | 100.99693 | | | | 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 | 100.99693 | | | | 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 | 101.03212 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87324 | | | 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 | 44.27786 | 100.00000 | 44.19386 | | | 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 | 20.00339 | 100.00000 | 19.95494 | | | 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 | 18.20534 | 100.00000 | 18.16123 | | | 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 | 11.23786 | 100.00000 | 11.21064 | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 11.23786 | 100.00000 | 11.21064 | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 13.58711 | 100.00000 | 13.55419 | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 11.77300 | 100.00000 | 11.74448 | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | 0.00 | 0 | 0 |
| BC100U On 22/01/2016 Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | 040,000,000,000,000.00 | 30,400,000,000 | 21,400,000,000 | |
| Total BC100U SPOT | | | | | | | | 10,000,000,000,000.00 | 30,400,000,000 | 21,400,000,000 | |
| Total For BC100U | | | | | | | | 10,000,000,000,000.00 | 30,400,000,000 | 21,400,000,000 | |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11975 | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40608 | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ07 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23489 | | | 0.00 | 0 | 0 |
| Total BCJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ07 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 9.75387 | 100.00000 | 9.72998 | | | | 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 | 9.75387 | 100.00000 | 9.72998 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP97U On 23/10/2015 Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total BCP97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP97U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP98U On 20/11/2015 Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | 400,000,000,000,000.00 | | 4,000,000,000 | 1,000,000,000 | |
| Total BCP98U SPOT | | | | | | | | 10,000,000,000,000.00 | | 4,000,000,000 | 1,000,000,000 | |
| Total For BCP98U | | | | | | | | 10,000,000,000,000.00 | | 4,000,000,000 | 1,000,000,000 | |
| BCP99U On 04/12/2015 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | | 0.00 | 0 | 0 |
| Total BCP99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP99U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.05000 | 103.61070 | 2.05000 | 187.95553 | | | | 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 | | | 8.37500 | 95.35708 | 8.37500 | 160.97802 | | | | 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 | | | 8.37500 | 96.68143 | 8.37500 | 161.38107 | | | | 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 | | | 8.76000 | 95.41907 | 8.76000 | 95.39672 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.21000 | 98.24131 | 8.21000 | 98.21960 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG22A: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.12704 | | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79651 | | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22B: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13752 | | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22C: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14556 | | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22D: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16776 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22Y: On 21/07/2016 Spot Bond | | | 100.00000 | 52.07671 | 100.00000 | 51.95055 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93969 | | | | 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 | 99.93847 | | | | 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 | 99.93806 | | | | 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 | 99.93315 | | | | 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 | 99.92662 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 40.76179 | 100.00000 | 40.66304 | | | | 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 | 40.76179 | 100.00000 | 40.66304 | | | | 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 | 100.00000 | | | | 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 | 100.93139 | | | | 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 | 100.94847 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 8.29000 | 101.67669 | 8.29000 | 101.65400 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99967 | | | | 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 | 101.09051 | | | | 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 | 36.41184 | 100.00000 | 36.32266 | | | | 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 | 36.41184 | 100.00000 | 36.32266 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.81270 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 11.23000 | 103.49394 | 11.23000 | 103.46321 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.75874 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.12000 | 95.42302 | 11.12000 | 98.66955 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2025 Spot Bond | | | 11.27000 | 102.21036 | 11.27000 | 101.99232 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.45603 | | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2027 Spot Bond | | | 11.75000 | 109.74765 | 11.75000 | 101.99409 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.47064 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2025 Spot Bond | | | 11.27000 | 101.65221 | 11.27000 | 101.36354 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR01 On 04/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.53315 | | | | 0.00 | 0 | 0 |
| Total BGR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR01 On 17/12/2015 Spot Bond | | | 100.00000 | 94.32832 | 100.00000 | 94.10156 | | | | 0.00 | 0 | 0 |
| Total BGR01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR01U | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24638 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25315 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.89000 | 72.85622 | 8.89000 | 102.74943 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BIDC48 On 06/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.81972 | | | 0.00 | 0 | 0 |
| Total BIDC48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC48 | | | | | | | | | 0.00 | 0 | 0 |
| BIDC49 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.57462 | | | 0.00 | 0 | 0 |
| Total BIDC49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC49 | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.26644 | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 101.45794 | | | 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 | 101.25407 | | | 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 | 101.31402 | | | 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 | 101.42294 | | | 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 | 101.87576 | | | 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 | 102.62298 | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | | | 0.00 | 0 | 0 |
| BSR12 On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02308 | | | 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 | 100.02382 | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | 0.00 | 0 | 0 |
| BSR15 On 18/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.99197 | | | 0.00 | 0 | 0 |
| Total BSR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR15 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BSR16 On 17/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.09766 | | | | 0.00 | 0 | 0 |
| Total BSR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR16 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.20959 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC01(On 24/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.47134 | | | | 0.00 | 0 | 0 |
| Total BTC010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC010 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05(On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24933 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total BTC054 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For BTC054 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| BTC05(On 19/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.94836 | | | | 0.00 | 0 | 0 |
| Total BTC057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC057 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05(On 23/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC059 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01874 | | | | 0.00 | 0 | 0 |
| Total BTC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC060 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 03/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.87285 | | | | 0.00 | 0 | 0 |
| Total BTC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC061 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 30/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.54477 | | | | 0.00 | 0 | 0 |
| Total BTC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC062 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 25/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.46915 | | | | 0.00 | 0 | 0 |
| Total BTC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC063 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 12/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39431 | | | | 0.00 | 0 | 0 |
| Total BTC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC064 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 23/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.50895 | | | | 0.00 | 0 | 0 |
| Total BTC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC066 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|---------------|
| BTC067 On 22/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26860 | | | | 0.00 | 0 | 0 |
| Total BTC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC067 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC070 On 09/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.21767 | | | | 0.00 | 0 | 0 |
| Total BTC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC070 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC071 On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81308 | | | | 0.00 | 0 | 0 |
| Total BTC071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC071 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC072 On 08/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.26420 | | | | 0.00 | 0 | 0 |
| Total BTC072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC072 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC073 On 11/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.61743 | | | | 0.00 | 0 | 0 |
| Total BTC073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC073 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC074 On 11/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.48202 | | | | 0.00 | 0 | 0 |
| Total BTC074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC074 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC075 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.56181 | | | | 0.00 | 0 | 0 |
| Total BTC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC075 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC077 On 20/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.45230 | | | | 0.00 | 0 | 0 |
| Total BTC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC077 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC078 On 20/04/2016 Spot Bond | | | 100.00000 | 50.40940 | 100.00000 | 50.00000 | | | | 0.00 | 0 | 0 |
| Total BTC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC078 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC079 On 22/01/2016 Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | 540,000,000,000,000.00 | | 15,400,000,000 | 12,900,000,000 | |
| Total BTC079 SPOT | | | | | | | | 10,000,000,000,000.00 | | 15,400,000,000 | 12,900,000,000 | |
| Total For BTC079 | | | | | | | | 10,000,000,000,000.00 | | 15,400,000,000 | 12,900,000,000 | |
| BUS01U On 30/09/2016 Spot Bond | | | 100.00000 | 57.27884 | 100.00000 | 57.14008 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65616 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67958 | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85184 | | | 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 | 101.54025 | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | 0.00 | 0 | 0 |
| BYA49U On 30/06/2018 Spot Bond | | | 100.00000 | 19.08260 | 100.00000 | 19.03638 | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | 0.00 | 0 | 0 |
| CBL08 On 02/11/2016 Spot Bond | | | 9.49000 | 104.17017 | 9.49000 | 104.14393 | | | 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 | 103.19178 | | | 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 | | | 7.84000 | 101.09913 | 7.84000 | 101.07801 | | 3,136,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total CBL11 SPOT | | | | | | | | 3,136,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total For CBL11 | | | | | | | | 3,136,000,000,000.00 | 400,000,000 | 100,000,000 | |
| CBL12 On 06/09/2018 Spot Bond | | | 15.11000 | 93.03611 | 15.11000 | 92.99889 | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.17882 | | | 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 | | | 12.91000 | 99.18800 | 12.91000 | 99.15428 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 8.94000 | 104.88286 | 8.94000 | 104.85794 | | | 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 | 98.86446 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| CBL18 On 23/08/2019 Spot Bond | | | 12.91000 | 96.49902 | 12.91000 | 96.46623 | | | 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 | 101.90033 | | | 0.00 | 0 | 0 |
| Total CBL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL19 | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.28940 | | | 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 | 101.75977 | | | 0.00 | 0 | 400,000,000 |
| Total CBL21 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For CBL21 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.67000 | 96.40637 | 10.67000 | 96.37913 | | 853,600,000,000.00 | | 80,000,000 | 40,000,000 |
| Total CBL22 SPOT | | | | | | | | 853,600,000,000.00 | | 80,000,000 | 40,000,000 |
| Total For CBL22 | | | | | | | | 853,600,000,000.00 | | 80,000,000 | 40,000,000 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68673 | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.28000 | 116.26107 | 10.28000 | 116.22923 | | | 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 | | | 10.33500 | 111.54291 | 10.33500 | 111.51221 | | 1,033,500,000,000.00 | | 100,000,000 | 400,000,000 |
| Total CCT02 SPOT | | | | | | | | 1,033,500,000,000.00 | | 100,000,000 | 400,000,000 |
| Total For CCT02 | | | | | | | | 1,033,500,000,000.00 | | 100,000,000 | 400,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.19000 | 107.06598 | 10.19000 | 107.03674 | | 998,620,000,000.00 | | 98,000,000 | 49,000,000 |
| Total CCT03 SPOT | | | | | | | | 998,620,000,000.00 | | 98,000,000 | 49,000,000 |
| Total For CCT03 | | | | | | | | 998,620,000,000.00 | | 98,000,000 | 49,000,000 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56080 | | | 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 | | | 11.69000 | 101.10313 | 11.69000 | 101.07227 | | 2,805,600,000,000.00 | | 240,000,000 | 120,000,000 |
| Total CGR11 SPOT | | | | | | | | 2,805,600,000,000.00 | | 240,000,000 | 120,000,000 |
| Total For CGR11 | | | | | | | | 2,805,600,000,000.00 | | 240,000,000 | 120,000,000 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.80061 | | | 0.00 | 0 | 0 |
| Total CGR13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR13 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.84666 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95460 | 10.00000 | 113.92480 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48162 | | | | 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 | 100.93762 | | | | 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 | 100.02605 | | | | 0.00 | 0 | 0 |
| Total CGR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR17 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR18 On 04/05/2018 Spot Bond | | | 100.00000 | 11.30976 | 100.00000 | 11.27445 | | | | 0.00 | 0 | 0 |
| Total CGR18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR18U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR19 On 04/06/2018 Spot Bond | | | 100.00000 | 19.54529 | 100.00000 | 19.49742 | | | | 0.00 | 0 | 0 |
| Total CGR19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR19U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 20.17276 | 100.00000 | 20.10978 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.44472 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 100.67590 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70103 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73022 | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53576 | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65780 | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN17(On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.84781 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN170 | | | | | | | | | 0.00 | 0 | 0 |
| CLN17(On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.05024 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | 0.00 | 0 | 0 |
| CLN18(On 01/07/2021 Spot Bond | | | 10.11000 | 103.24073 | 10.11000 | 103.21306 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN18(On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.46046 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN19 On 23/08/2016 Spot Bond | | | 2.76000 | 126.79878 | 2.76000 | 126.74700 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.22204 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 124.14424 | 3.14000 | 126.64358 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 31/08/2016 Spot Bond | | | 8.25000 | 101.30371 | 8.25000 | 101.28110 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 2.88000 | 133.81004 | 2.88000 | 127.68550 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2016 Spot Bond | | | 2.40000 | 132.14029 | 2.40000 | 126.09382 | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17224 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 17/10/2016 Spot Bond | | | 8.60500 | 100.17352 | 8.60500 | 100.15046 | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15354 | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15624 | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 8.65500 | 100.17597 | 8.65500 | 100.15278 | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 8.65500 | 100.17597 | 8.65500 | 100.15278 | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN221 On 09/12/2016 Spot Bond | | | 8.70500 | 103.30150 | 8.70500 | 103.27746 | | | | 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 | 100.86728 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.95094 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59093 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45436 | | | | 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 | 101.62715 | 9.35000 | 101.60192 | | | | 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 | 101.62715 | 9.35000 | 101.60192 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN247 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24993 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99704 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31661 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN259 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31661 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31661 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93443 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.34000 | 101.72076 | 9.34000 | 101.69525 | | | | 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 | 100.40288 | | | | 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 | 103.86686 | | | | 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 | 101.03098 | | | | 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 | 101.02626 | | | | 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 | 101.04284 | | | | 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 | 101.38491 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN277 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60861 | | | 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 | 101.20935 | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80069 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.99154 | | | 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 | 101.62793 | | | 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 | 100.89490 | | | 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 | 100.74239 | | | 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 | 102.35143 | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57583 | | | 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 | 100.73456 | | | 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 | 100.60302 | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92274 | | | 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 | 100.57635 | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94495 | | | 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 | 100.67034 | | | 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 | 151.97048 | | | 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 | 101.87852 | | | 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 | 151.93514 | | | 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 | 151.39121 | | | 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 | 151.85607 | | | 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 | 149.04558 | | | 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 | 150.03064 | | | 0.00 | 0 | 0 |
| Total CLN310 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN310 | | | | | | | | | 0.00 | 0 | 0 |
| CLN311 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.81925 | | | 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 | | | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN314 On 14/11/2022 Spot Bond | | | 10.99000 | 97.33308 | 10.99000 | 97.30478 | | | | 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 | | | 11.51000 | 93.96053 | 11.51000 | 93.93165 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64167 | | | | 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 | 100.91689 | | | | 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 | 101.77910 | | | | 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 | 100.02230 | | | | 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 | 99.85050 | | | | 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 | 104.26155 | 8.80500 | 99.90639 | | | | 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 | 100.80932 | | | | 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 | 100.02251 | | | | 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 | 100.00000 | | | | 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 | 100.84489 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85931 | | | | 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 | 100.91497 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88681 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN330 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21697 | | | | 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 | 84.69833 | | | | 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 | 100.96464 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64167 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 132.08657 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97672 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05563 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64525 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN342 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20970 | | | | 0.00 | 0 | 0 |
| Total CLN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN342 | | | | | | | | | | 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 | 101.00325 | | | | 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 | 100.77961 | | | | 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 | 100.88811 | | | | 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 | 99.97694 | | | | 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 | 101.71753 | | | | 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 | 100.62731 | | | | 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 | 99.97956 | | | | 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 | 101.32215 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00129 | | | | 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 | 100.02174 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73998 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN362 On 20/03/2024 Spot Bond | | | 10.17000 | 102.82606 | 10.17000 | 103.16355 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.82388 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.72928 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.31000 | 104.32340 | 12.31000 | 104.73518 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.71838 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | 12.34000 | 104.68737 | 12.34000 | 104.65331 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 26/07/2022 Spot Bond | | | 10.02000 | 107.95507 | 10.02000 | 107.92640 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.71838 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02349 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.97245 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.81167 | | | | 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 | 100.82822 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82837 | | | | 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 | 100.66819 | | | | 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 | | | 9.67000 | 101.87923 | 9.67000 | 101.85280 | | | | 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 | 130.98117 | | | | 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 | 100.89099 | | | | 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 | | | 10.98000 | 98.75832 | 10.98000 | 98.72932 | | | | 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 | 101.12416 | 11.00000 | 101.09441 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92532 | | | | 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 | 100.02035 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 12.10000 | 100.87910 | 12.10000 | 100.84655 | | | | 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 | 100.98969 | | | | 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 | 100.82810 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02357 | | | 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 | 100.88185 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | 0.00 | 0 | 0 |
| CLN390 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56495 | | | 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 | 100.00000 | | | 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 | 100.77081 | | | 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 | 90.47874 | | | 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 | 100.81413 | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17297 | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88139 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11572 | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.71484 | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN399 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.70479 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81413 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91497 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61451 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59857 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.87576 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN405 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.72261 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 80.90719 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81893 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN408 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01703 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21029 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90538 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91018 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21133 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89579 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07758 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94372 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.22494 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/09/2020 Spot Bond | | | 4.00000 | 102.80130 | 4.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91065 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.74370 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 42.34326 | 7.01000 | 42.94981 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.75087 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.03127 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.93636 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.86067 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.93636 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.66202 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.70357 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31138 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.12937 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 173.41328 | | | | 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 | | | 8.76000 | 95.41907 | 8.76000 | 95.39672 | | | | 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 | | | 8.37500 | 36.59200 | 8.37500 | 160.97802 | | | | 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 | | | 8.37500 | 37.05322 | 8.37500 | 161.38107 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLNF0: On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.35741 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.63033 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87698 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82248 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83325 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34952 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82375 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02230 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75251 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80889 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80401 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80883 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| CLNF1! On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82375 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.54430 | | | 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 | 100.29436 | | | 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 | | | 8.78500 | 103.97179 | 8.78500 | 103.21752 | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 8.61500 | 104.43108 | 8.61500 | 104.40701 | | | 0.00 | 0 | 830,000,000 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 830,000,000 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 830,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.57000 | 118.81978 | 9.57000 | 118.78944 | | 1,914,000,000,000.00 | | 200,000,000 | 100,000,000 |
| Total COJ05 SPOT | | | | | | | | 1,914,000,000,000.00 | | 200,000,000 | 100,000,000 |
| Total For COJ05 | | | | | | | | 1,914,000,000,000.00 | | 200,000,000 | 100,000,000 |
| COJ06 On 09/12/2015 Spot Bond | | | 7.99500 | 104.44662 | 7.99500 | 104.42396 | | | 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 | | | 9.88000 | 104.71622 | 9.88000 | 104.68847 | | | 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 | | | 9.95000 | 105.21002 | 9.95000 | 105.18211 | | | 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 | | | 10.32000 | 94.43453 | 10.32000 | 94.40856 | | | 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 | | | 11.10500 | 94.65739 | 11.10500 | 94.62943 | | | 0.00 | 0 | 350,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 350,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.10500 | 92.70721 | 11.10500 | 92.67984 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CPL003 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33177 | | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL011 On 12/12/2019 Spot Bond | | | 100.00000 | 11.03683 | 100.00000 | 11.00980 | | | | 0.00 | 0 | 0 |
| Total CPL011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL011U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33769 | | | | 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 | 100.74099 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31901 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL027 On 23/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL027 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 11.09153 | 100.00000 | 11.06437 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03U On 12/12/2018 Spot Bond | | | 100.00000 | 14.44026 | 100.00000 | 14.40489 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL04U On 26/08/2016 Spot Bond | | | 100.00000 | 64.13152 | 100.00000 | 63.84950 | | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.64500 | 99.19102 | 11.64500 | 99.16052 | | | | 0.00 | 0 | 12,800,000,000 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 12,800,000,000 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 12,800,000,000 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 17.81201 | 100.00000 | 17.76839 | | | | 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 | 9.66289 | 100.00000 | 9.63923 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DEN40 On 10/06/2018 Spot Bond | | | 100.00000 | 18.54004 | 100.00000 | 18.49463 | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.99437 | | | 0.00 | 0 | 0 |
| Total DENG43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG43 | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 7.81500 | 98.86493 | 7.81500 | 98.84412 | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 20/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33450 | | | 0.00 | 0 | 0 |
| Total DENG55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG55 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 25/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25191 | | | 0.00 | 0 | 0 |
| Total DENG56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG56 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 03/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07529 | | | 0.00 | 0 | 0 |
| Total DENG57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG57 | | | | | | | | | 0.00 | 0 | 0 |
| DLT02L On 06/11/2015 Spot Bond | | | 100.00000 | 97.59359 | 100.00000 | 97.33334 | | | 0.00 | 0 | 0 |
| Total DLT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLT02U | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03513 | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41590 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC10 On 03/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79887 | | | 0.00 | 0 | 0 |
| Total DLTC10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC10 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC11 On 03/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60890 | | | 0.00 | 0 | 0 |
| Total DLTC11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC11 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC12 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70609 | | | 0.00 | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|---------------|
| DOL00: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05372 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.03416 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91977 | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 56.54802 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.41000 | 101.60182 | 9.41000 | 101.57630 | | | 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 | | | 7.50500 | 110.04352 | 7.50500 | 110.02137 | | | 0.00 | 0 | 0 |
| Total DV21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV21 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 9.14000 | 103.15713 | 9.14000 | 103.13208 | | 85,916,000,000.00 | 9,400,000 | 1,390,000,000 | |
| Total DV22 SPOT | | | | | | | | 85,916,000,000.00 | 9,400,000 | 1,390,000,000 | |
| Total For DV22 | | | | | | | | 85,916,000,000.00 | 9,400,000 | 1,390,000,000 | |
| DV23 On 27/02/2023 Spot Bond | | | 9.70000 | 103.20680 | 9.70000 | 103.18024 | | 93,120,000,000.00 | 9,600,000 | 1,050,000,000 | |
| Total DV23 SPOT | | | | | | | | 93,120,000,000.00 | 9,600,000 | 1,050,000,000 | |
| Total For DV23 | | | | | | | | 93,120,000,000.00 | 9,600,000 | 1,050,000,000 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.58000 | 102.46320 | 9.58000 | 102.43715 | | 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 | | | 9.78000 | 104.27380 | 9.78000 | 104.24675 | | 0.00 | 0 | 0 | |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV29 | | | | | | | | 0.00 | 0 | 0 | |
| DVC00: On 20/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.32896 | | | 0.00 | 0 | 0 |
| Total DVC008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC008 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 11/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92236 | | | 0.00 | 0 | 0 |
| Total DVC011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC011 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| DVC01: On 26/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01898 | | | | 0.00 | 0 | 0 |
| Total DVC012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC012 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 25/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.62860 | | | | 0.00 | 0 | 0 |
| Total DVC013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC013 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.20454 | | | | 0.00 | 0 | 0 |
| Total DVC014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC014 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21649 | | | | 0.00 | 0 | 0 |
| Total DVC015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 18/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74248 | | | | 0.00 | 0 | 0 |
| Total DVC016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC016 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.75100 | | | | 0.00 | 0 | 0 |
| Total DVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42370 | | | | 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 | 100.44148 | | | | 0.00 | 0 | 50,000,000 |
| Total DVF17 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For DVF17 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11767 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.25000 | 123.52429 | 8.25000 | 123.49716 | | | | 0.00 | 0 | 2,446,860,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 2,446,860,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 2,446,860,000 |
| ECN20 On 14/03/2020 Spot Bond | | | 9.29000 | 103.59085 | 9.29000 | 102.39239 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 9.47000 | 103.62949 | 9.47000 | 102.45005 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| ECN24 On 14/03/2024 Spot Bond | | | 9.70000 | 103.75348 | 9.70000 | 102.56646 | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.90500 | 102.46999 | 2.90500 | 102.06562 | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | 0 |
| EDC01 On 04/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.61089 | | | 0.00 | 0 | 0 |
| Total EDC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EDC01 | | | | | | | | | 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 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.96766 | | | 0.00 | 0 | 0 |
| Total EFS00B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS00B | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.97861 | | | 0.00 | 0 | 0 |
| Total EFS0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A1 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.97451 | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0CI On 28/10/2023 Spot Bond | | | 100.00000 | 16.43542 | 100.00000 | 15.99710 | | | 0.00 | 0 | 0 |
| Total EFS0CU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0CU | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 2.44000 | 101.74515 | 2.44000 | 101.70449 | | | 0.00 | 0 | 500,000,000 |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For EL037 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| EL28 On 02/05/2028 Spot Bond | | | 2.19500 | 126.45330 | 2.19500 | 126.40358 | | | 0.00 | 0 | 1,000,000,000 |
| Total EL28 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| EL29 On 19/11/2029 Spot Bond | | | 2.18000 | 115.38731 | 2.18000 | 115.34199 | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| EL30 On 29/07/2030 Spot Bond | | | 2.18000 | 115.05784 | 2.18000 | 115.01266 | | | 0.00 | 0 | 1,000,000,000 |
| Total EL30 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For EL30 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| EL31 On 02/06/2031 Spot Bond | | | 2.25500 | 106.73529 | 2.25500 | 106.69311 | | | 0.00 | 0 | 500,000,000 |
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For EL31 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| EL36 On 31/01/2036 Spot Bond | | | 2.42000 | 102.19141 | 2.42000 | 102.15062 | | | 0.00 | 0 | 500,000,000 |
| Total EL36 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For EL36 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| EMM01 On 28/07/2020 Spot Bond | | | 9.72000 | 105.74487 | 9.72000 | 105.71760 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.62000 | 105.89136 | 9.62000 | 105.86403 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.15500 | 99.22439 | 10.15500 | 99.19769 | | | 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 | | | 10.41500 | 95.37878 | 10.41500 | 98.87994 | | | 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 | | | 10.55500 | 101.12992 | 10.55500 | 100.75331 | | | 0.00 | 0 | 3,333,333,000 |
| Total EMM05 SPOT | | | | | | | | | 0.00 | 0 | 3,333,333,000 |
| Total For EMM05 | | | | | | | | | 0.00 | 0 | 3,333,333,000 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.25500 | 103.49921 | 10.25500 | 103.49211 | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.28836 | | | 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 | 100.90678 | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.79357 | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.80158 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47630 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50956 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2018 Spot Bond | | | 100.00000 | 11.31752 | 100.00000 | 11.26721 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 5.03001 | 100.00000 | 5.00765 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC12 On 05/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.83146 | | | | 0.00 | 0 | 0 |
| Total EPFC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC12 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC16 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32200 | | | | 0.00 | 0 | 0 |
| Total EPFC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC16 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC17 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.22913 | | | | 0.00 | 0 | 0 |
| Total EPFC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC17 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC18 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29852 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.24291 | | | | 0.00 | 40,000,000 | 520,000,000 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 520,000,000 |
| Total For EQS05 | | | | | | | | | | 0.00 | 40,000,000 | 520,000,000 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.40218 | | | | 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 | | | 10.19000 | 97.18597 | 10.19000 | 97.15959 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.73342 | | | | 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 | 99.56032 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 22/03/2016 Spot Bond | | | 100.00000 | 79.67607 | 100.00000 | 79.34130 | | | | 0.00 | 0 | 0 |
| Total EQS10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10U | | | | | | | | | | 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 | 101.59445 | | | | 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 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.69117 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.51000 | | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.44058 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.48879 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.45913 | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.43977 | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.52689 | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.59260 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.00000 | 102.95877 | 8.00000 | 102.93671 | | 16,989,048,000,000.00 | 2,123,631,000 | 38,934,295,500 | |
| Total ES18 SPOT | | | | | | | | 16,989,048,000,000.00 | 2,123,631,000 | 38,934,295,500 | |
| Total For ES18 | | | | | | | | 16,989,048,000,000.00 | 2,123,631,000 | 38,934,295,500 | |
| ES23 On 25/01/2023 Spot Bond | | | 8.83500 | 108.69034 | 8.83500 | 108.66480 | | 737,953,977,000.00 | 83,526,200 | 8,088,201,900 | |
| Total ES23 SPOT | | | | | | | | 737,953,977,000.00 | 83,526,200 | 8,088,201,900 | |
| Total For ES23 | | | | | | | | 737,953,977,000.00 | 83,526,200 | 8,088,201,900 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.21500 | 91.52305 | 9.21500 | 91.50052 | | 10,381,327,806,000.00 | 1,126,568,400 | 20,085,181,600 | |
| Total ES26 SPOT | | | | | | | | 10,381,327,806,000.00 | 1,126,568,400 | 20,085,181,600 | |
| Total For ES26 | | | | | | | | 10,381,327,806,000.00 | 1,126,568,400 | 20,085,181,600 | |
| ES33 On 15/09/2033 Spot Bond | | | 9.93000 | 80.72377 | 9.89500 | 80.94786 | | 12,032,955,540,000.00 | 1,211,778,000 | 71,231,453,300 | |
| Total ES33 SPOT | | | | | | | | 12,032,955,540,000.00 | 1,211,778,000 | 71,231,453,300 | |
| Total For ES33 | | | | | | | | 12,032,955,540,000.00 | 1,211,778,000 | 71,231,453,300 | |
| ES42 On 25/04/2042 Spot Bond | | | 9.97000 | 86.44380 | 9.97000 | 86.42083 | | 11,589,917,624,000.00 | 1,162,479,200 | 63,915,163,400 | |
| Total ES42 SPOT | | | | | | | | 11,589,917,624,000.00 | 1,162,479,200 | 63,915,163,400 | |
| Total For ES42 | | | | | | | | 11,589,917,624,000.00 | 1,162,479,200 | 63,915,163,400 | |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58357 | | 0.00 | 0 | 0 | |
| Total EXX01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EXX01 | | | | | | | | 0.00 | 0 | 0 | |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.74396 | | 0.00 | 0 | 0 | |
| Total EXX02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EXX02 | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FIFB02 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17239 | | | | 0.00 | 0 | 0 |
| Total FIFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.63649 | | | | 0.00 | 0 | 0 |
| Total FIFB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB03 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47641 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC14 On 20/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.34520 | | | | 0.00 | 0 | 0 |
| Total FIFC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC14 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC15 On 02/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.10692 | | | | 0.00 | 0 | 0 |
| Total FIFC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC19 On 07/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.71485 | | | | 0.00 | 0 | 0 |
| Total FIFC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC19 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC20 On 07/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.95722 | | | | 0.00 | 0 | 0 |
| Total FIFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC20 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC21 On 09/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.47433 | | | | 0.00 | 0 | 0 |
| Total FIFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC22 On 25/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24422 | | | | 0.00 | 0 | 0 |
| Total FIFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC23 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28811 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC24 On 11/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34735 | | | | 0.00 | 0 | 0 |
| Total FIFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC25 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.35529 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.14376 | 100.00000 | 0.14331 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.14376 | 100.00000 | 0.14331 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 10.21154 | 100.00000 | 12.70613 | | | | 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 | 9.94020 | 100.00000 | 12.36767 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.90851 | | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.18293 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.01087 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.07904 | | | | 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 | | | 9.51000 | 100.28246 | 9.51000 | 100.25700 | | | | 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 | 100.91169 | | | | 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 | 100.91162 | | | | 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 | 100.02122 | | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.89711 | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.14502 | | | 0.00 | 0 | 300,000,000 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.31752 | | | 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 | | | 10.37000 | 101.67842 | 10.37000 | 102.45421 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.34931 | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.51342 | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.52059 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.36000 | 108.50905 | 10.36000 | 108.47911 | | | 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 | 102.00439 | | | 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 | | | 2.18000 | 137.09127 | 2.18000 | 137.95676 | | 87,200,000,000.00 | | 40,000,000 | 20,000,000 |
| Total FRBI22 SPOT | | | | | | | | 87,200,000,000.00 | | 40,000,000 | 20,000,000 |
| Total For FRBI22 | | | | | | | | 87,200,000,000.00 | | 40,000,000 | 20,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.18000 | 126.70157 | 2.18000 | 286.01615 | | 523,200,000,000.00 | | 240,000,000 | 120,000,000 |
| Total FRBI23 SPOT | | | | | | | | 523,200,000,000.00 | | 240,000,000 | 120,000,000 |
| Total For FRBI23 | | | | | | | | 523,200,000,000.00 | | 240,000,000 | 120,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.34500 | 110.00263 | 2.34500 | 116.88552 | | 0.00 | | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRBI25 | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|-------------------|
| FRBI28 On 31/03/2028 Spot Bond | | | 3.03000 | 95.77341 | 3.03000 | 157.53013 | | | 60,600,000,000.00 | 20,000,000 | 70,000,000 |
| Total FRBI28 SPOT | | | | | | | | | 60,600,000,000.00 | 20,000,000 | 70,000,000 |
| Total For FRBI28 | | | | | | | | | 60,600,000,000.00 | 20,000,000 | 70,000,000 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.16500 | 105.25119 | 3.16500 | 201.18013 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.51100 | 69.16586 | 7.51100 | 68.59550 | | | 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 | | | 9.37400 | 44.64503 | 9.37400 | 43.74688 | | | 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 | | | 9.62000 | 43.28052 | 9.62000 | 42.37063 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC04 On 15/03/2017 Spot Bond | | | 100.00000 | 35.88675 | 100.00000 | 35.72721 | | | 0.00 | 0 | 0 |
| Total FRC04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.54201 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97436 | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84786 | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92768 | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | 7.47000 | 100.16028 | 7.47000 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | 7.47000 | 100.16028 | 7.47000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90538 | | | 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 | 100.86411 | | | 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 | 100.99866 | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 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 |
| FRC124 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89099 | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | 6.00000 | 100.12880 | 6.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | 0.00 | 0 | 0 |
| FRC126 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 |
| FRC127 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 |
| FRC128 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94565 | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | 0.00 | 0 | 0 |
| FRC129 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 |

| 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 | 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 | 101.15857 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12525 | | | | 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 |

| 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 20/09/2017 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 | 30.43512 | 100.09221 | 30.36052 | | | | 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 | 100.81124 | | | | 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 | 101.90611 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90811 | | | | 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 | | | 5.76400 | 91.41065 | 5.76400 | 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 | 100.91788 | | | | 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 | 100.84099 | | | | 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 | 100.84778 | | | | 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 | 101.10142 | | | | 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 | 100.83336 | | | | 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 | 66.55561 | 13.22500 | 66.53183 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78719 | | | | 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 | 100.78814 | | | | 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 | 101.15902 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82279 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 3.57500 | 102.06422 | 3.57500 | 105.54858 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85739 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85739 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60427 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64167 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.83133 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80932 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79103 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.19551 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.92169 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.68638 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.17317 | | | | 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 | 100.02508 | | | | 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 | 101.05372 | | | | 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 | 100.00000 | | | | 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 | 101.07527 | | | | 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 | 100.78238 | | | | 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 | 100.84778 | | | | 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 | 100.84778 | | | | 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 | 100.88925 | | | | 0.00 | 0 | 0 |
| Total FRC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | | 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 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54042 | | | | 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 | 100.56882 | | | | 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 | 100.51284 | | | | 0.00 | 0 | 0 |
| Total FRC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19 On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39442 | | | | 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 | 100.89387 | | | | 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 | 100.37364 | | | | 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 | 100.49275 | | | | 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 | 100.31207 | | | | 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 | 100.31288 | | | | 0.00 | 0 | 0 |
| Total FRC199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC199 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18317 | | | | 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 | 100.16700 | | | | 0.00 | 0 | 0 |
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 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 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18317 | | | | 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 | 100.16636 | | | | 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 | 101.91646 | | | | 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 | 101.97141 | 8.75000 | 101.94743 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.74836 | | | | 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 | 10.58642 | 100.00000 | 10.56049 | | | | 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 | 9.72438 | 100.00000 | 9.70057 | | | | 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 | 95.92963 | | | | 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 | 11.92220 | 100.00000 | 11.89300 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87659 | | | | 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 | 32.15274 | 100.00000 | 32.07485 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83920 | | | | 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 | 10.26330 | 100.00000 | 10.23816 | | | | 0.00 | 0 | 0 |
| Total FRC213 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 FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | 100.00000 | 24.64597 | 100.00000 | 24.58627 | | | | 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 | 0.00000 | 101.83916 | | | | 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 | 24.61428 | 100.00000 | 24.55465 | | | | 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 | 0.00000 | 101.83473 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74399 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.91613 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80118 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 2.99000 | 131.80076 | 2.99000 | 131.74612 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62498 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60395 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60395 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55493 | | | | 0.00 | 0 | 0 |
| Total FRC225 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 FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97662 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85458 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71291 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89099 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68414 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24444 | | | | 0.00 | 0 | 0 |
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 3.85000 | 126.01357 | 3.85000 | 125.37250 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 101.12189 | | | | 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 | 99.97806 | | | | 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 | | | 3.52000 | 114.53908 | 3.52000 | 127.85549 | | | | 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 | 100.92173 | | | | 0.00 | 0 | 0 |
| Total FRC67 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 FRC67 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.57000 | 106.25801 | 3.57000 | 127.49529 | | | | 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 | | | 3.55000 | 104.16549 | 3.55000 | 127.63923 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 3.01000 | 101.16511 | 3.01000 | 132.93021 | | | | 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 | | | 3.08000 | 100.55125 | 3.08000 | 144.25438 | | | | 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 | 99.97530 | | | | 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 | 100.80885 | | | | 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 | 100.91593 | | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.05974 | | | | 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 | 101.02285 | | | | 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 | 100.86987 | | | | 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 | 100.86891 | | | | 0.00 | 0 | 0 |
| Total FRC96A 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 FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00: On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86008 | | | | 0.00 | 0 | 0 |
| Total FRD003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD003 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01: On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.82265 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01: On 22/12/2018 Spot Bond | | | 100.00000 | 13.25642 | 100.00000 | 13.22395 | | | | 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 | 58.88055 | 100.00000 | 58.73634 | | | | 0.00 | 0 | 0 |
| Total FRD02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09: On 26/06/2017 Spot Bond | | | 100.00000 | 28.81485 | 100.00000 | 28.74427 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD11: On 08/11/2016 Spot Bond | | | 100.00000 | 40.76106 | 100.00000 | 40.63380 | | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD13: On 31/12/2019 Spot Bond | | | 100.00000 | 11.88732 | 100.00000 | 11.85852 | | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ16: On 21/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.52193 | | | | 0.00 | 0 | 0 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17: On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20742 | | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.40735 | | | | 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 | 100.24839 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| FRJ20: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.10507 | | | | 0.00 | 0 | 0 |
| Total FRJ20 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 FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.05957 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.20507 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 15/01/2024 Spot Bond | | | 2.18800 | 83.82454 | 2.18800 | 106.46985 | | | | 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 | | | 2.54000 | 105.48325 | 2.54000 | 114.50109 | | | | 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 | 100.12248 | | | | 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 | 100.13933 | 10.38000 | 100.11145 | | | | 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 | 100.13933 | 10.38000 | 100.11145 | | | | 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 | 60.32200 | | | | 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 | 102.29689 | | | | 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 | | | 2.68000 | 103.00699 | 2.68000 | 111.78744 | | | | 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 | | | 2.60500 | 216.15247 | 2.60500 | 216.91930 | | | | 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 | | | 2.65000 | 112.40794 | 2.65000 | 112.36237 | | | | 0.00 | 0 | 0 |
| Total FRS110 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 FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 07/12/2033 Spot Bond | | | 2.63500 | 215.27183 | 2.63500 | 216.03850 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.94573 | | | | 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 | | | 2.43000 | 116.10590 | 2.43000 | 116.05950 | | | | 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 | | | 2.74000 | 110.69331 | 2.74000 | 110.64817 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 05/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 46.80000 | | | | 0.00 | 0 | 0 |
| Total FRS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS117 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS117 On 31/01/2038 Spot Bond | | | 2.84500 | 108.73257 | 2.84500 | 108.68792 | | | | 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 | | | 2.75500 | 117.81297 | 2.75500 | 212.55896 | | | | 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 | | | 2.80500 | 116.12881 | 2.80500 | 211.12951 | | | | 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 | | | 2.36000 | 102.24305 | 2.36000 | 102.20240 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 2.83500 | 166.03309 | 2.83500 | 210.27751 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 3.12000 | 90.27363 | 3.12000 | 103.74952 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 3.07000 | 99.69422 | 3.07000 | 156.87201 | | | | 0.00 | 0 | 0 |
| Total FRS126 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 FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 3.57000 | 84.05003 | 3.57000 | 96.24348 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 3.06000 | 99.82528 | 3.06000 | 157.03625 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 11/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.14849 | | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 31/03/2028 Spot Bond | | | 3.12000 | 156.11913 | 3.12000 | 156.05381 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 3.34500 | 195.65163 | 3.34500 | 196.51416 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 88.00618 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 3.50000 | 84.73949 | 3.50000 | 97.36640 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 3.47000 | 85.11072 | 3.47000 | 97.85256 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.28000 | 87.72464 | 3.28000 | 101.00150 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 2.93000 | 159.25522 | 2.93000 | 159.18940 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 3.11500 | 202.51319 | 3.11500 | 202.52677 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 08/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45700 | | | | 0.00 | 0 | 0 |
| Total FRS139 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 FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.03968 | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.95366 | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 2.60000 | 164.55057 | 2.60000 | 2.60000 | | 10,400,000,000,000.00 | 4,000,000,000 | 2,000,000,000 | |
| Total FRS142 SPOT | | | | | | | | 10,400,000,000,000.00 | 4,000,000,000 | 2,000,000,000 | |
| Total For FRS142 | | | | | | | | 10,400,000,000,000.00 | 4,000,000,000 | 2,000,000,000 | |
| FRS14 On 31/03/2028 Spot Bond | | | 2.60000 | 100.00000 | 2.60000 | 2.60000 | | 0.00 | 0 | 0 | |
| Total FRS143 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS143 | | | | | | | | 0.00 | 0 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.30000 | 125.69670 | 2.30000 | 283.74681 | | 0.00 | 0 | 0 | |
| Total FRS36 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS36 | | | | | | | | 0.00 | 0 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.19000 | 126.61746 | 2.19000 | 285.82620 | | 0.00 | 0 | 0 | |
| Total FRS37 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS37 | | | | | | | | 0.00 | 0 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.91000 | 120.73474 | 2.91000 | 272.54125 | | 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 | | | 2.65000 | 101.23602 | 2.65000 | 134.31330 | | 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 | 99.99982 | | 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 | | | 2.18000 | 138.01099 | 2.18000 | 133.73851 | | 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 | 100.18405 | | 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 | 100.44919 | | 0.00 | 0 | 0 | |
| Total FRS59 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 FRS59 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.87007 | | | | 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 | | | 2.52000 | 111.53926 | 2.52000 | 111.49444 | | | | 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 | 31.52297 | 104.97509 | 31.44235 | | | | 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 | 35.09152 | 101.07593 | 35.00475 | | | | 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 | 28.45483 | 100.44759 | 28.38487 | | | | 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 | 33.51410 | 100.76967 | 33.43146 | | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 2.12500 | 121.60974 | 2.12500 | 121.56212 | | | | 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 | | | 2.29000 | 98.07528 | 2.29000 | 117.42351 | | | | 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 | 99.00438 | | | | 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 | | | 2.32000 | 97.82997 | 2.32000 | 117.12972 | | | | 0.00 | 0 | 0 |
| Total FRS87 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 FRS87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.47051 | | | | 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 | | | 2.39000 | 124.94934 | 2.39000 | 357.36882 | | | | 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 | 101.67533 | | | | 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 | 101.36212 | | | | 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 |
| FRX16 On 15/09/2016 Spot Bond | | | 7.29500 | 101.52393 | 7.29500 | 101.50394 | | | | 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 | | | 7.87000 | 102.07170 | 7.87000 | 102.05006 | | | | 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 | | | 8.16000 | 105.51927 | 8.16000 | 105.49621 | | | | 0.00 | 0 | 710,000,000 |
| Total FRX18 SPOT | | | | | | | | | | 0.00 | 0 | 710,000,000 |
| Total For FRX18 | | | | | | | | | | 0.00 | 0 | 710,000,000 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.77000 | 104.82111 | 8.77000 | 104.79666 | | | | 0.00 | 0 | 770,000,000 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.11000 | 99.22955 | 9.11000 | 99.20540 | | | | 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 | | | 9.92000 | 90.09435 | 9.92000 | 90.07025 | | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 10.13500 | 107.69249 | 10.13500 | 107.66340 | | | | 0.00 | 0 | 0 |
| Total FRX24 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 FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.55500 | 95.30826 | 10.55500 | 93.91257 | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.84000 | 94.50267 | 10.84000 | 94.47556 | | | 0.00 | 0 | 1,060,000,000 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 1,060,000,000 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 1,060,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.95000 | 91.07146 | 10.95000 | 91.04509 | | 4,161,000,000,000.00 | | 380,000,000 | 190,000,000 |
| Total FRX31 SPOT | | | | | | | | 4,161,000,000,000.00 | | 380,000,000 | 190,000,000 |
| Total For FRX31 | | | | | | | | 4,161,000,000,000.00 | | 380,000,000 | 190,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.47000 | 77.87443 | 10.47000 | 77.85272 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.72600 | | | 0.00 | 0 | 0 |
| Total FS1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.73576 | | | 0.00 | 0 | 1,000,000,000 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.76010 | | | 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 | 100.79908 | | | 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 | 100.82831 | | | 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 | 100.95479 | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.36588 | | | 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 | 101.24403 | | | 0.00 | 0 | 0 |
| Total FS2A4 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 FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.41591 | | | | 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 | 101.47148 | | | | 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 | 101.51779 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.72142 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 2.66203 | 100.00000 | 2.65558 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 0.44661 | 100.00000 | 0.44553 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A1L On 20/03/2018 Spot Bond | | | 100.00000 | 14.73255 | 100.00000 | 14.69646 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 2.47171 | 100.00000 | 2.46566 | | | | 0.00 | 0 | 0 |
| Total FS4A2U 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 FS4A2U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.41468 | 100.00000 | 0.41367 | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.28142 | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 9.29000 | 100.69110 | 9.29000 | 100.66611 | | 1,988,060,000,000.00 | | 214,000,000 | 107,000,000 |
| Total GFC04 SPOT | | | | | | | | 1,988,060,000,000.00 | | 214,000,000 | 107,000,000 |
| Total For GFC04 | | | | | | | | 1,988,060,000,000.00 | | 214,000,000 | 107,000,000 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.28619 | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.32882 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.34587 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.45661 | | | 0.00 | 0 | 0 |
| Total GH31B 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 GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.59277 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.67777 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 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 |
| GPT34 On 11/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.41132 | | | | 0.00 | 0 | 0 |
| Total GPT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 10.86937 | 100.00000 | 10.84275 | | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB02 On 08/12/2017 Spot Bond | | | 100.00000 | 22.44728 | 100.00000 | 22.39230 | | | | 0.00 | 0 | 0 |
| Total GRB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB02U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 14.43804 | 100.00000 | 14.40268 | | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 10.11925 | 100.00000 | 10.08766 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 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 | 100.02033 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02109 | | | | 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 | 100.02204 | | | 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 | 100.02336 | | | 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 |
| GRT02 On 13/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.81288 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total GRT02 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For GRT02 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42003 | | | 0.00 | 50,000,000 | 50,000,000 |
| Total GRT04 SPOT | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For GRT04 | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99232 | | | 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 | 101.51277 | | | 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 | 100.68944 | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25886 | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00001 | 100.00000 | 0.00001 | | | 0.00 | 0 | 2,046,200,000 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 2,046,200,000 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 2,046,200,000 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.68109 | | | 0.00 | 600,000,000 | 620,000,000 |
| Total GSIZ16 SPOT | | | | | | | | | 0.00 | 600,000,000 | 620,000,000 |
| Total For GSIZ16 | | | | | | | | | 0.00 | 600,000,000 | 620,000,000 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.88347 | | | 0.00 | 0 | 0 |
| Total HCH01 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 HCH01 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 11.39693 | 100.00000 | 11.36933 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93004 | | | | 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 | 99.88006 | | | | 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 | 99.67698 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC23 On 06/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.48685 | | | | 0.00 | 0 | 0 |
| Total HILC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC23 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC24 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.25729 | | | | 0.00 | 0 | 0 |
| Total HILC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC24 | | | | | | | | | | 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 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.98231 | 100.00000 | 8.94281 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 8.98231 | 100.00000 | 8.94281 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.52855 | 100.00000 | 9.48665 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.52855 | 100.00000 | 9.48665 | | | | 0.00 | 0 | 0 |
| Total HM1C5U 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 HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.23087 | 100.00000 | 10.18588 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.23087 | 100.00000 | 10.18588 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.08925 | 100.00000 | 11.04048 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 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 |
| 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 |
| 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 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 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 | 100.17929 | | | | 0.00 | 0 | 0 |
| Total HPF01 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 HPF01 | | | | | | | | | 0.00 | 0 | 0 |
| HPF03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29760 | | | 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 | 101.74663 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 9.17000 | 102.77522 | 9.17000 | 102.75019 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70293 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60116 | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.44000 | 107.38047 | 8.44000 | 107.35634 | | 371,825,888,000.00 | 44,055,200 | 2,262,920,700 | |
| Total HWAY20 SPOT | | | | | | | | 371,825,888,000.00 | 44,055,200 | 2,262,920,700 | |
| Total For HWAY20 | | | | | | | | 371,825,888,000.00 | 44,055,200 | 2,262,920,700 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.07000 | 127.63122 | 2.07000 | 288.11559 | | 0.00 | 0 | 2,432,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 2,432,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 2,432,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.05000 | 130.68085 | 2.05000 | 295.00000 | | 0.00 | 0 | 0 | |
| Total HWAY24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY24 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 2.34000 | 101.09850 | 2.34000 | 101.13061 | | 0.00 | 0 | 0 | |
| Total HWAY33 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY33 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 9.94500 | 96.35227 | 9.94500 | 96.32686 | | 0.00 | 0 | 1,470,000,000 | |
| Total HWAY34 SPOT | | | | | | | | 0.00 | 0 | 1,470,000,000 | |
| Total For HWAY34 | | | | | | | | 0.00 | 0 | 1,470,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 9.94500 | 96.24760 | 9.94500 | 96.22222 | | 0.00 | 0 | 0 | |
| Total HWAY35 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 HWAY35 | | | | | | | | | 0.00 | 0 | 0 |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 54.83886 | 100.00000 | 54.70455 | | | 0.00 | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | 0.00 | 0 | 0 |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 56.77892 | 100.00000 | 56.64137 | | | 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 | 38.73758 | 100.00000 | 38.64373 | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | 0.00 | 0 | 0 |
| HWF02 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.68000 | 123.62702 | 1.68000 | 123.58013 | | 102,643,515,770,880.00 | 61,097,330,816 | 112,843,327,004 | |
| Total I2025 SPOT | | | | | | | | 12,643,515,770,880.00 | 61,097,330,816 | 112,843,327,004 | |
| Total For I2025 | | | | | | | | 12,643,515,770,880.00 | 61,097,330,816 | 112,843,327,004 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.86000 | 102.63980 | 1.86000 | 102.60028 | | 81,151,921,658,880.00 | 43,630,065,408 | 23,974,000,000 | |
| Total I2033 SPOT | | | | | | | | 11,151,921,658,880.00 | 43,630,065,408 | 23,974,000,000 | |
| Total For I2033 | | | | | | | | 11,151,921,658,880.00 | 43,630,065,408 | 23,974,000,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.92000 | 127.55740 | 1.92000 | 127.50821 | | 3,505,920,000,000.00 | 1,826,000,000 | 153,800,102,900 | |
| Total I2038 SPOT | | | | | | | | 3,505,920,000,000.00 | 1,826,000,000 | 153,800,102,900 | |
| Total For I2038 | | | | | | | | 3,505,920,000,000.00 | 1,826,000,000 | 153,800,102,900 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.94000 | 127.58037 | 1.94000 | 127.53105 | | 40,097,923,445,760.00 | 20,669,032,704 | 91,159,598,792 | |
| Total I2046 SPOT | | | | | | | | 10,097,923,445,760.00 | 20,669,032,704 | 91,159,598,792 | |
| Total For I2046 | | | | | | | | 10,097,923,445,760.00 | 20,669,032,704 | 91,159,598,792 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.03000 | 134.72924 | 2.00000 | 135.64646 | | 45,524,912,778,240.00 | 22,426,065,408 | 33,811,274,096 | |
| Total I2050 SPOT | | | | | | | | 15,524,912,778,240.00 | 22,426,065,408 | 33,811,274,096 | |
| Total For I2050 | | | | | | | | 15,524,912,778,240.00 | 22,426,065,408 | 33,811,274,096 | |
| IBL21 On 15/03/2016 Spot Bond | | | 8.20500 | 101.58096 | 8.20500 | 101.55882 | | 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 | | | 8.04000 | 105.31420 | 8.04000 | 105.29140 | | 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 | | | 8.02500 | 101.76416 | 8.02500 | 101.74241 | | 0.00 | 0 | 0 | |
| Total IBL28 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 IBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86073 | | | | 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 | | | 1.85000 | 100.16380 | 1.85000 | 134.83658 | | | | 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 | | | 2.25000 | 103.56674 | 2.25000 | 137.40703 | | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00880 | | | | 0.00 | 0 | 0 |
| Total IBL38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL38 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.16000 | 101.92109 | 8.16000 | 101.89881 | | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36525 | | | | 0.00 | 6,000,000,000 | 3,500,000,000 |
| Total IBL42 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,500,000,000 |
| Total For IBL42 | | | | | | | | | | 0.00 | 6,000,000,000 | 3,500,000,000 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.47964 | | | | 0.00 | 0 | 0 |
| Total IBL43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 8.84000 | 100.53676 | 8.84000 | 100.51300 | | | | 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 | | | 9.37000 | 94.80382 | 9.37000 | 94.78022 | | | | 0.00 | 0 | 2,350,000,000 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 2,350,000,000 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 2,350,000,000 |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.75052 | | | | 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 | | | 8.69000 | 97.60091 | 8.69000 | 97.57823 | | | | 0.00 | 0 | 0 |
| Total IBL49 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 IBL49 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.31000 | 101.33215 | 9.31000 | 101.30710 | | | | 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 | 99.83291 | | | | 0.00 | 0 | 50,000,000 |
| Total IBL52 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For IBL52 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.02969 | | | | 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 | | | 7.65000 | 101.44712 | 7.65000 | 101.42643 | | | | 0.00 | 0 | 0 |
| Total IBL54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL54 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.62000 | 100.71138 | 8.62000 | 100.68829 | | | | 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 | 99.87280 | | | | 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 | 101.48937 | | | | 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 | | | 7.81000 | 102.59750 | 7.81000 | 102.57614 | | | | 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 | | | 8.58000 | 103.55882 | 8.58000 | 103.53518 | | | | 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 | | | 9.80000 | 104.52246 | 9.80000 | 104.49530 | | | | 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 | 100.55561 | | | | 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 | 100.01854 | | | | 0.00 | 0 | 0 |
| Total IBL62 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 IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88064 | | | | 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 | 99.96154 | | | | 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 | 99.96067 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91271 | | | | 0.00 | 0 | 0 |
| Total IBL66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL66 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 2.98000 | 131.87547 | 2.98000 | 131.82082 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59562 | | | | 0.00 | 0 | 0 |
| Total IBL68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 15.36771 | 100.00000 | 15.30013 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46502 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51203 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.01305 | 100.00000 | 0.01302 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05973 | | | | 0.00 | 0 | 800,000,000 |
| Total IDCG01 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For IDCG01 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.68806 | | | | 0.00 | 0 | 0 |
| Total IDCG02 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 IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2020 Spot Bond | | | 9.42000 | 95.91554 | 9.42000 | 95.89142 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47508 | | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93343 | | | | 0.00 | 0 | 500,000,000 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| IDCG05 On 24/11/2024 Spot Bond | | | 10.20500 | 100.24243 | 10.20500 | 100.21531 | | | | 0.00 | 0 | 52,300,000 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 52,300,000 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 52,300,000 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 101.20153 | 5.00000 | 101.18795 | | | | 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 | 100.12152 | 5.00000 | 100.10801 | | | | 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 | 100.47989 | 4.00000 | 100.46896 | | | | 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 | 100.11911 | 4.00000 | 100.10827 | | | | 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 | 59.84069 | 100.00000 | 59.69573 | | | | 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 | 59.72056 | 100.00000 | 59.57588 | | | | 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 | 59.72056 | 100.00000 | 59.57588 | | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 102.25505 | 9.20000 | 102.23025 | | | | 0.00 | 0 | 0 |
| Total IFM01 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 IFM01 | | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 8.12564 | 100.00000 | 8.10573 | | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.71778 | | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN09 | | | | | | | | | | 0.00 | 0 | 0 |
| IN269U On 25/07/2017 Spot Bond | | | 100.00000 | 21.12467 | 100.00000 | 21.07350 | | | | 0.00 | 0 | 0 |
| Total IN269U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN269U | | | | | | | | | | 0.00 | 0 | 0 |
| IN272U On 10/11/2017 Spot Bond | | | 100.00000 | 23.67662 | 100.00000 | 23.61926 | | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 2.05464 | 100.00000 | 2.05071 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 9.12532 | 100.00000 | 9.10322 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 10.98973 | 100.00000 | 10.96311 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 11.02438 | 100.00000 | 10.99768 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 10.74920 | 100.00000 | 10.72541 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN290U On 31/12/2016 Spot Bond | | | 100.00000 | 40.44368 | 100.00000 | 40.34570 | | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 11.85642 | 100.00000 | 11.81899 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 15.87723 | 100.00000 | 15.82711 | | | | 0.00 | 0 | 0 |
| Total IN313U 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 IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN314U On 25/12/2015 Spot Bond | | | 100.00000 | 89.35985 | 100.00000 | 89.14910 | | | | 0.00 | 0 | 0 |
| Total IN314U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN314U | | | | | | | | | | 0.00 | 0 | 0 |
| IN315U On 25/06/2016 Spot Bond | | | 100.00000 | 51.88328 | 100.00000 | 51.58363 | | | | 0.00 | 0 | 0 |
| Total IN315U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN315U | | | | | | | | | | 0.00 | 0 | 0 |
| IN316U On 07/04/2016 Spot Bond | | | 100.00000 | 74.16323 | 100.00000 | 73.86893 | | | | 0.00 | 0 | 0 |
| Total IN316U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN316U | | | | | | | | | | 0.00 | 0 | 0 |
| IN317U On 25/12/2016 Spot Bond | | | 100.00000 | 37.39669 | 100.00000 | 37.18070 | | | | 0.00 | 0 | 0 |
| Total IN317U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN317U | | | | | | | | | | 0.00 | 0 | 0 |
| IN318U On 25/06/2017 Spot Bond | | | 100.00000 | 27.60001 | 100.00000 | 27.44059 | | | | 0.00 | 0 | 0 |
| Total IN318U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN318U | | | | | | | | | | 0.00 | 0 | 0 |
| IN319U On 25/12/2017 Spot Bond | | | 100.00000 | 21.06888 | 100.00000 | 20.94719 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |
| IN320U On 15/01/2016 Spot Bond | | | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | | | 0.00 | 0 | 0 |
| Total IN320U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN320U | | | | | | | | | | 0.00 | 0 | 0 |
| IN546U On 10/11/2015 Spot Bond | | | 100.00000 | 98.74152 | 100.00000 | 98.48098 | | | | 0.00 | 0 | 0 |
| Total IN546U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN546U | | | | | | | | | | 0.00 | 0 | 0 |
| IN617U On 19/04/2016 Spot Bond | | | 100.00000 | 52.76956 | 100.00000 | 52.36471 | | | | 0.00 | 0 | 0 |
| Total IN617U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN617U | | | | | | | | | | 0.00 | 0 | 0 |
| IN701U On 20/04/2016 Spot Bond | | | 100.00000 | 52.76956 | 100.00000 | 52.36471 | | | | 0.00 | 0 | 0 |
| Total IN701U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN701U | | | | | | | | | | 0.00 | 0 | 0 |
| INA545 On 27/10/2015 Spot Bond | | | 6.65000 | 99.98178 | 6.65000 | 99.90899 | | | | 0.00 | 0 | 0 |
| Total INA545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA545 | | | | | | | | | | 0.00 | 0 | 0 |
| INA547 On 10/11/2015 Spot Bond | | | 6.65000 | 99.76371 | 6.65000 | 99.65503 | | | | 0.00 | 0 | 0 |
| Total INA547 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 INA547 | | | | | | | | | | 0.00 | 0 | 0 |
| INA548 On 17/11/2015 Spot Bond | | | 6.65000 | 99.63694 | 6.65000 | 99.52853 | | | | 0.00 | 0 | 0 |
| Total INA548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA548 | | | | | | | | | | 0.00 | 0 | 0 |
| INA549 On 24/11/2015 Spot Bond | | | 6.70000 | 99.50683 | 6.70000 | 99.39789 | | | | 0.00 | 0 | 0 |
| Total INA549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA549 | | | | | | | | | | 0.00 | 0 | 0 |
| INA550 On 01/12/2015 Spot Bond | | | 6.70000 | 99.37976 | 6.70000 | 99.27111 | | | | 0.00 | 0 | 0 |
| Total INA550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA550 | | | | | | | | | | 0.00 | 0 | 0 |
| INA601 On 05/01/2016 Spot Bond | | | 6.80000 | 98.73084 | 6.80000 | 98.62199 | | | | 0.00 | 0 | 0 |
| Total INA601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA601 | | | | | | | | | | 0.00 | 0 | 0 |
| INA602 On 12/01/2016 Spot Bond | | | 6.80000 | 98.60388 | 6.80000 | 98.49532 | | | | 0.00 | 0 | 0 |
| Total INA602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA602 | | | | | | | | | | 0.00 | 0 | 0 |
| INA603 On 19/01/2016 Spot Bond | | | 6.80000 | 98.47725 | 6.80000 | 98.36896 | | | | 0.00 | 0 | 0 |
| Total INA603 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA603 | | | | | | | | | | 0.00 | 0 | 0 |
| INA605 On 02/02/2016 Spot Bond | | | 100.00000 | 79.00433 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total INA605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA605 | | | | | | | | | | 0.00 | 0 | 0 |
| ING115 On 31/03/2016 Spot Bond | | | 10.85185 | 101.10929 | 10.85185 | 101.24345 | | | | 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 | | | 10.85185 | 100.84797 | 10.85185 | 100.85123 | | | | 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 | 100.86181 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84616 | | | | 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 | 100.43789 | 6.50000 | 100.42033 | | | | 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 | 100.88139 | | | | 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 | 91.40146 | | | | 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 | 100.89321 | | | | 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 | 100.29478 | | | | 0.00 | 0 | 0 |
| Total ING211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82404 | | | | 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 | 100.47585 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING305 On 08/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.33833 | | | | 0.00 | 0 | 0 |
| Total ING305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING305 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR06 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.36336 | | | | 0.00 | 0 | 0 |
| Total INGR06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR06 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.20325 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.19064 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| IP276U On 19/01/2016 Spot Bond | | | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0 |
| Total IP276U 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 IP276U | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF02 On 13/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30439 | | | 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 | 100.30816 | | | 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 | | | 8.20500 | 101.15680 | 8.20500 | 101.13458 | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55449 | | | 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 | 100.56718 | | | 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 | 100.57567 | | | 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 | 100.25389 | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25883 | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC07 On 29/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.65082 | | | 0.00 | 0 | 0 |
| Total IPFC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC07 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.77000 | 102.40132 | 9.77000 | 102.37478 | | | 0.00 | 0 | 1,850,000,000 |
| Total IPL10 SPOT | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.73000 | 102.60950 | 8.73000 | 102.58541 | | 523,800,000,000.00 | | 60,000,000 | 1,390,000,000 |
| Total IPL6 SPOT | | | | | | | | 523,800,000,000.00 | | 60,000,000 | 1,390,000,000 |

| 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 | | | | | | | | | | 523,800,000,000.00 | 60,000,000 | 1,390,000,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.47648 | | | | 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 | 100.33495 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.18270 | | | | 0.00 | 0 | 500,000,000 |
| Total IPL9 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For IPL9 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.02029 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total IV015 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For IV015 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.24747 | | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 2.93000 | 99.64017 | 2.93000 | 133.25862 | | | | 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 | | | 3.62000 | 148.20112 | 3.62000 | 153.96817 | | | | 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 | 100.60779 | | | | 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 | 100.36545 | | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.15992 | | | | 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 | 101.04669 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For IV025 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.74888 | | | | 0.00 | 7,200,000,000 | 3,600,000,000 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 7,200,000,000 | 3,600,000,000 |

| 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 IV026 | | | | | | | | | | 0.00 | 7,200,000,000 | 3,600,000,000 |
| IV030 On 31/01/2025 Spot Bond | | | 3.68000 | 103.77873 | 3.68000 | 112.43912 | | | | 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 | | | 3.68000 | 103.69221 | 3.68000 | 112.43912 | | | | 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 | 101.17310 | | | | 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 | 101.52099 | | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 9.33789 | 100.00000 | 9.29683 | | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 10.37000 | 107.15889 | 10.37000 | 107.12945 | | | | 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 | 101.49432 | | | | 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 | | | 3.72000 | 146.67381 | 3.72000 | 146.61009 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA545 On 29/10/2015 Spot Bond | | | 6.65000 | 99.98178 | 6.65000 | 99.85446 | | | | 0.00 | 0 | 0 |
| Total IVA545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA545 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA547 On 12/11/2015 Spot Bond | | | 6.65000 | 99.72746 | 6.65000 | 99.60078 | | | | 0.00 | 0 | 0 |
| Total IVA547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA547 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA550 On 03/12/2015 Spot Bond | | | 6.70000 | 99.34352 | 6.70000 | 99.47049 | | | | 0.00 | 0 | 0 |
| Total IVA550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA550 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA551 On 10/12/2015 Spot Bond | | | 6.70000 | 99.21687 | 6.70000 | 99.34352 | | | | 0.00 | 0 | 0 |
| Total IVA551 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 IVA551 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA601 On 07/01/2016 Spot Bond | | | 6.80000 | 98.69453 | 6.80000 | 99.20527 | | | | 0.00 | 0 | 0 |
| Total IVA601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA601 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA602 On 14/01/2016 Spot Bond | | | 6.80000 | 98.56766 | 6.80000 | 98.69453 | | | | 0.00 | 0 | 0 |
| Total IVA602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA602 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA603 On 21/01/2016 Spot Bond | | | 6.80000 | 98.44112 | 6.80000 | 98.56766 | | | | 0.00 | 0 | 0 |
| Total IVA603 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA603 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA605 On 04/02/2016 Spot Bond | | | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVA605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA605 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC006 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.98090 | | | | 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 | 100.45630 | | | | 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 | 101.36042 | | | | 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 | 101.46329 | | | | 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 | 101.21952 | | | | 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 | 100.32633 | | | | 0.00 | 0 | 0 |
| Total IVC017 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 IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC018 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32835 | | | | 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 | 100.33239 | | | | 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 | 100.31420 | | | | 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 | 100.17373 | | | | 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 | 99.95966 | | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78941 | | | | 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 | 101.48833 | | | | 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 | 101.22388 | | | | 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 | 101.21206 | | | | 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 | 100.49262 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01950 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.73576 | | | | 0.00 | 0 | 0 |
| Total IVC032 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 IVC032 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.59255 | | | 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 | 100.60713 | | | 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 | 100.60712 | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 9.18000 | 102.93974 | 9.18000 | 102.91464 | | | 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 | 16.13373 | 100.00000 | 16.09822 | | | 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 | 11.37811 | 100.00000 | 11.35055 | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.44000 | 102.02035 | 9.44000 | 101.99478 | | | 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 | 99.95868 | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | 0.00 | 0 | 0 |
| IVC045 On 24/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 100.84470 | | | 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 | | | 7.68500 | 99.97895 | 7.68500 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC047 | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87171 | | | 0.00 | 0 | 0 |
| Total IVC048 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 IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51290 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21454 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.85067 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC052 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.61238 | | | | 0.00 | 0 | 0 |
| Total IVC052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC052 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.75952 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC054 On 03/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.13403 | | | | 0.00 | 0 | 0 |
| Total IVC054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC054 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.66791 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC056 On 29/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.96099 | | | | 0.00 | 0 | 0 |
| Total IVC056 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC056 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.49192 | | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC059 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00911 | | | | 0.00 | 0 | 0 |
| Total IVC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC059 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.87374 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59663 | | | | 0.00 | 0 | 0 |
| Total IVC061 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 IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC062 On 14/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62125 | | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.92765 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95383 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07742 | | | | 0.00 | 0 | 700,000,000 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| IVC066 On 18/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82816 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.85112 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG01 On 30/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.93718 | | | | 0.00 | 0 | 0 |
| Total JDG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17267 | | | | 0.00 | 0 | 0 |
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03U On 21/02/2016 Spot Bond | | | 100.00000 | 93.87755 | 100.00000 | 93.63868 | | | | 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 | 101.00476 | | | | 0.00 | 0 | 0 |
| Total JDG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG04 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP001 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11038 | | | | 0.00 | 0 | 0 |
| Total KAP001 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 KAP001 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99305 | | | 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 | 101.13093 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KCF03: On 30/10/2015 Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 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 | 101.36800 | | | 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 | 99.85027 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |
| KSB00: On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.31350 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.75500 | 134.72074 | 8.75500 | 134.68937 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.65156 | | | 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 | 100.95048 | | | 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 | 101.13966 | | | 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 | 100.77725 | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.27081 | | | 0.00 | 0 | 0 |
| Total LBK08 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 LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.34000 | 101.63234 | 10.34000 | 101.60451 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 101.66266 | 9.71000 | 101.63646 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87801 | | | 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 | | | 8.70000 | 99.88734 | 8.70000 | 99.86423 | | | 0.00 | 0 | 3,280,000,000 |
| Total LGL02 SPOT | | | | | | | | | 0.00 | 0 | 3,280,000,000 |
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 3,280,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 8.89000 | 97.83158 | 8.89000 | 97.80834 | | 177,800,000,000.00 | | 20,000,000 | 260,000,000 |
| Total LGL03 SPOT | | | | | | | | 177,800,000,000.00 | | 20,000,000 | 260,000,000 |
| Total For LGL03 | | | | | | | | 177,800,000,000.00 | | 20,000,000 | 260,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.01000 | 98.68340 | 10.01000 | 98.65721 | | | 0.00 | 0 | 590,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 590,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.04649 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LHL01 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33726 | | | 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 | | | 8.20500 | 104.27177 | 8.20500 | 104.24858 | | | 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 | 101.45327 | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | 0.00 | 0 | 0 |
| LHL13 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07724 | | | 0.00 | 0 | 0 |
| Total LHL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL13 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.91119 | | | 0.00 | 0 | 0 |
| Total LOM01 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 LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.48998 | | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.52973 | | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.63544 | | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 13/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.47411 | | | | 0.00 | 0 | 0 |
| Total MAQ062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ062 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 14/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.84123 | | | | 0.00 | 0 | 0 |
| Total MAQ065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ065 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 13/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.69476 | | | | 0.00 | 0 | 0 |
| Total MAQ074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ074 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 10/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.20903 | | | | 0.00 | 0 | 0 |
| Total MAQ075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ075 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.51513 | | | | 0.00 | 0 | 0 |
| Total MAQ076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ076 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09602 | | | | 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 | 101.10346 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66304 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.77563 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 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 MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74878 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBC02 On 07/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50775 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total MBC026 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For MBC026 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08542 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For MBF030 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| MBF03 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66206 | | | | 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 | 101.06055 | | | | 0.00 | 0 | 0 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39197 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For MBF037 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02209 | | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60453 | | | | 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 | 101.59051 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.97674 | | | | 0.00 | 0 | 0 |
| Total MBF043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 11/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30276 | | | | 0.00 | 0 | 0 |
| Total MBF044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29684 | | | | 0.00 | 0 | 0 |
| Total MBF045 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 MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49591 | | | | 0.00 | 0 | 0 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54227 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55565 | | | | 0.00 | 0 | 0 |
| Total MBLSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 86.87351 | 100.00000 | 86.66667 | | | | 0.00 | 0 | 0 |
| Total MBP24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP24U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 27.74369 | 100.00000 | 27.67648 | | | | 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 | 26.90155 | 100.00000 | 26.83637 | | | | 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 | 26.97337 | 100.00000 | 26.90802 | | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 23.87480 | 100.00000 | 23.81697 | | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP33 On 17/02/2017 Spot Bond | | | 100.00000 | 39.02048 | 100.00000 | 38.92595 | | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.96147 | | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.84000 | 100.86188 | 8.84000 | 100.83804 | | | | 0.00 | 0 | 620,000,000 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.86000 | 100.44173 | 8.86000 | 100.41795 | | | | 0.00 | 0 | 0 |
| Total MBSA02 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 MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45778 | | | | 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 | 102.36772 | | | | 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 | 102.47280 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 7.97500 | 101.07557 | 7.97500 | 101.05398 | | | | 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 | | | 8.83000 | 104.28556 | 8.83000 | 104.26108 | | | | 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 | | | 9.69500 | 104.54075 | 9.69500 | 104.51385 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.73086 | | | | 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 | 100.75524 | | | | 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 | | | 9.69000 | 102.76537 | 9.69000 | 102.83474 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL02 On 31/05/2017 Spot Bond | | | 8.90000 | 103.41912 | 8.90000 | 103.39453 | | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | | 0.00 | 0 | 0 |
| MIP4C On 13/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26596 | | | | 0.00 | 0 | 0 |
| Total MIP4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4C | | | | | | | | | | 0.00 | 0 | 0 |
| MIP4F On 13/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.07847 | | | | 0.00 | 0 | 0 |
| Total MIP4F 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 MIP4F | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.86124 | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.57000 | 104.32690 | 9.57000 | 103.13327 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.59207 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.40500 | 109.59238 | 11.40500 | 101.68583 | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2017 Spot Bond | | | 10.83000 | 109.98564 | 10.83000 | 102.34987 | | | 0.00 | 0 | 1,000,000,000 |
| Total MMIG05 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For MMIG05 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 36.86102 | 100.00000 | 36.77074 | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 8.60000 | 103.29663 | 8.60000 | 103.27286 | | | 0.00 | 0 | 140,000,000 |
| Total MQB02 SPOT | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For MQB02 | | | | | | | | | 0.00 | 0 | 140,000,000 |
| MTN04 On 13/07/2017 Spot Bond | | | 8.59000 | 105.32005 | 8.59000 | 105.29598 | | 859,000,000,000.00 | | 100,000,000 | 560,000,000 |
| Total MTN04 SPOT | | | | | | | | 859,000,000,000.00 | | 100,000,000 | 560,000,000 |
| Total For MTN04 | | | | | | | | 859,000,000,000.00 | | 100,000,000 | 560,000,000 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 8.24168 | 100.89771 | 8.22155 | | | 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 | 8.34354 | 100.61875 | 8.32320 | | | 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 |

| 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 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 |
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N5A16 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70332 | | | | 0.00 | 0 | 0 |
| Total N5A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5A16 | | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.75154 | | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.76118 | | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.86603 | | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.95331 | | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 11.64685 | 100.00000 | 11.61832 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 12.46928 | 100.00000 | 12.43874 | | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 9.95000 | 95.19802 | 9.95000 | 95.17290 | | | | 0.00 | 0 | 1,010,000,000 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |

| 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 NAM01 | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.57000 | 103.23934 | 9.57000 | 103.21297 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NBK10 On 25/07/2016 Spot Bond | | | 7.73000 | 101.18709 | 7.73000 | 101.16624 | | | 0.00 | 0 | 0 |
| Total NBK10A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10A | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 9.37000 | 101.90659 | 9.37000 | 101.88123 | | 374,800,000,000.00 | 0.00 | 40,000,000 | 20,000,000 |
| Total NBK11A SPOT | | | | | | | | 374,800,000,000.00 | 0.00 | 40,000,000 | 20,000,000 |
| Total For NBK11A | | | | | | | | 374,800,000,000.00 | 0.00 | 40,000,000 | 20,000,000 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.02000 | 102.49872 | 9.02000 | 102.47387 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 19/03/2024 Spot Bond | | | 9.50000 | 102.33365 | 9.50000 | 102.30757 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.09155 | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | 0.00 | 0 | 0 |
| NBK14 On 26/06/2021 Spot Bond | | | 9.38000 | 102.75319 | 9.38000 | 102.73566 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 11/02/2022 Spot Bond | | | 9.62000 | 97.98883 | 9.62000 | 97.96382 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18396 | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | 0.00 | 0 | 0 |
| NBK16 On 12/02/2025 Spot Bond | | | 10.36500 | 96.51200 | 10.36500 | 96.48551 | | 2,073,000,000,000.00 | 0.00 | 200,000,000 | 960,000,000 |
| Total NBK16A SPOT | | | | | | | | 2,073,000,000,000.00 | 0.00 | 200,000,000 | 960,000,000 |
| Total For NBK16A | | | | | | | | 2,073,000,000,000.00 | 0.00 | 200,000,000 | 960,000,000 |
| NBK16 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.91028 | | | 0.00 | 0 | 0 |
| Total NBK16B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16B | | | | | | | | | 0.00 | 0 | 0 |
| NBK17 On 22/04/2026 Spot Bond | | | 10.53500 | 96.49883 | 10.53500 | 96.47177 | | | 0.00 | 0 | 1,050,000,000 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,050,000,000 |

| 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 NBK17A | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24665 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18J On 01/06/2020 Spot Bond | | | 9.32000 | 103.53365 | 9.32000 | 103.50789 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55188 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19J On 01/06/2022 Spot Bond | | | 9.77000 | 103.28586 | 9.77000 | 103.25894 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19436 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20J On 01/06/2026 Spot Bond | | | 10.60500 | 102.66018 | 10.60500 | 102.63120 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.65852 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21J On 21/07/2027 Spot Bond | | | 10.80500 | 99.23982 | 10.80500 | 101.64752 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56055 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58153 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62302 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.66498 | | | | 0.00 | 0 | 0 |
| Total NBK24B 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 NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.73694 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.02846 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17552 | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.84000 | 109.70739 | 8.84000 | 109.68132 | | 176,800,000,000.00 | | 20,000,000 | 2,421,523,300 |
| Total NBK3A SPOT | | | | | | | | 176,800,000,000.00 | | 20,000,000 | 2,421,523,300 |
| Total For NBK3A | | | | | | | | 176,800,000,000.00 | | 20,000,000 | 2,421,523,300 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.93000 | 39.31505 | 10.93000 | 39.30388 | | 0.00 | | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK4 | | | | | | | | 0.00 | | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.18531 | | 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 | | | 7.77500 | 101.50167 | 7.77500 | 101.48072 | | 0.00 | | 0 | 0 |
| Total NBK9A SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK9A | | | | | | | | 0.00 | | 0 | 0 |
| NBK9B On 23/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.71353 | | 0.00 | | 0 | 0 |
| Total NBK9B SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK9B | | | | | | | | 0.00 | | 0 | 0 |
| NCLN6 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.37172 | | 0.00 | | 0 | 0 |
| Total NCLN61 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NCLN61 | | | | | | | | 0.00 | | 0 | 0 |
| NCLN6 On 02/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.17722 | | 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 | 100.02038 | | 0.00 | | 0 | 0 |
| Total NCLN64 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 NCLN64 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95881 | | | | 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 | 95.93001 | | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60073 | | | | 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 | 100.78690 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93954 | | | | 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 | 100.72400 | | | | 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 | 100.70622 | | | | 0.00 | 0 | 0 |
| Total NCLN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN79 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70573 | | | | 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 | 99.94243 | | | | 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 | 100.80932 | | | | 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 | | | 10.10000 | 103.83696 | 10.10000 | 104.18324 | | | | 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 | 100.80451 | | | | 0.00 | 0 | 0 |
| Total NCLN84 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 NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.13500 | 102.68620 | 10.13500 | 103.02123 | | | | 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 | 100.80932 | | | | 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 | 100.73034 | | | | 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 | 100.74848 | | | | 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 | 100.81701 | | | | 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 | 100.82664 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.18038 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39316 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80643 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.41640 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02341 | | | | 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 | 100.14479 | | | | 0.00 | 0 | 0 |
| Total NED14 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 NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.04000 | 102.88335 | 10.04000 | 101.81746 | | | | 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 | 97.74411 | | | | 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 | 104.62288 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 107.58256 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.70159 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 11.24000 | 100.72120 | 11.24000 | 103.77375 | | | | 0.00 | 0 | 2,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39638 | | | | 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 | | | 9.44500 | 121.17578 | 9.44500 | 121.14540 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.20000 | 176.51414 | 2.20000 | 176.44466 | | | | 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 | | | 2.54000 | 100.93247 | 2.54000 | 115.00025 | | | | 0.00 | 0 | 0 |
| Total NILB11 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 NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 192.93938 | 3.45000 | 192.86290 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 2.93000 | 111.37724 | 2.93000 | 111.33126 | | | | 0.00 | 0 | 0 |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB14 On 31/03/2028 Spot Bond | | | 3.21000 | 154.62358 | 3.21000 | 144.47301 | | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 3.12000 | 156.38404 | 3.12000 | 156.05381 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.74000 | 104.74037 | 8.74000 | 104.71602 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.37000 | 105.81486 | 9.37000 | 105.78823 | | | | 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 | 101.73376 | | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.26276 | | | | 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 | 101.30641 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.28025 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.35700 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.57000 | 105.83385 | 9.57000 | 107.05140 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 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 NQ1B10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.33258 | | | 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 | 101.31514 | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.43189 | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.77000 | 105.85294 | 9.77000 | 105.82518 | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.35002 | | | 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 | 101.35875 | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.50683 | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68102 | | | 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 | 101.57482 | | | 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 | 101.38491 | | | 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 | | | 8.63000 | 114.64008 | 8.63000 | 114.61361 | | | 0.00 | 0 | 600,000,000 |
| Total NRA018 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NRA018 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NRA02 On 31/10/2022 Spot Bond | | | 9.47000 | 113.90928 | 9.47000 | 113.88063 | | | 0.00 | 0 | 600,000,000 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |

| 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 NRA022 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.09500 | 179.93822 | 2.09500 | 179.86791 | | | 0.00 | 0 | 8,750,000,000 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 8,750,000,000 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 8,750,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.90500 | 114.25785 | 10.90500 | 114.22469 | | 261,720,000,000.00 | | 24,000,000 | 2,522,000,000 |
| Total NRA028 SPOT | | | | | | | | 261,720,000,000.00 | | 24,000,000 | 2,522,000,000 |
| Total For NRA028 | | | | | | | | 261,720,000,000.00 | | 24,000,000 | 2,522,000,000 |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.00377 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79008 | | | 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 | 101.20771 | | | 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 | 101.16818 | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.99985 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.48682 | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83740 | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | 0.00 | 0 | 0 |
| NYT13 On 28/05/2020 Spot Bond | | | 100.00000 | 18.95505 | 100.00000 | 18.90913 | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | 0.00 | 0 | 0 |
| OML01 On 27/10/2015 Spot Bond | | | 7.69500 | 99.97892 | 7.69500 | 100.00000 | | | 0.00 | 0 | 0 |
| Total OML01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML01 | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.85060 | | | 0.00 | 0 | 0 |
| Total OML02 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 OML02 | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 9.89000 | 101.76685 | 9.89000 | 101.74015 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.03612 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For OML04 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| OML05 On 19/03/2025 Spot Bond | | | 10.10000 | 98.99342 | 10.10000 | 99.81584 | | 404,000,000,000.00 | | 40,000,000 | 1,520,000,000 |
| Total OML05 SPOT | | | | | | | | 404,000,000,000.00 | | 40,000,000 | 1,520,000,000 |
| Total For OML05 | | | | | | | | 404,000,000,000.00 | | 40,000,000 | 1,520,000,000 |
| OML06 On 19/03/2027 Spot Bond | | | 10.68000 | 98.74265 | 10.68000 | 99.41726 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 11.35500 | 98.34439 | 11.35500 | 98.84412 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.01525 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.67000 | 109.10133 | 10.67000 | 102.36368 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.25500 | 108.86348 | 11.25500 | 101.87091 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 63.53600 | 100.00000 | 63.38208 | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM17 On 06/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03724 | | | 0.00 | 0 | 0 |
| Total PMM17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM17 | | | | | | | | | 0.00 | 0 | 0 |
| PMM18 On 04/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.84226 | | | 0.00 | 0 | 0 |
| Total PMM18 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 PMM18 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM19 On 13/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.55574 | | | | 0.00 | 0 | 0 |
| Total PMM19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM19 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM20 On 02/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07646 | | | | 0.00 | 0 | 0 |
| Total PMM20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM20 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM21 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15471 | | | | 0.00 | 0 | 0 |
| Total PMM21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM21 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66745 | | | | 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 | 100.06099 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For PPC002 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| PPC00 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04808 | | | | 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 | | | 9.67000 | 101.24273 | 9.67000 | 103.97710 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 99.99978 | | | | 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 | 99.99976 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 99.99972 | | | | 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 | 99.99955 | | | | 0.00 | 0 | 0 |
| Total PRE1C1 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 PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 99.99950 | | | 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 | 99.86145 | | | 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 | | | 8.17500 | 44.35008 | 8.17500 | 44.34038 | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | 0.00 | 0 | 0 |
| R159 On 15/09/2016 Spot Bond | | | 6.70500 | 107.30067 | 6.70500 | 107.28123 | | 8,120,202,223,500.00 | 1,211,066,700 | 132,502,233,300 | |
| Total R159 SPOT | | | | | | | | 8,120,202,223,500.00 | 1,211,066,700 | 132,502,233,300 | |
| Total For R159 | | | | | | | | 8,120,202,223,500.00 | 1,211,066,700 | 132,502,233,300 | |
| R159P On 15/09/2016 Spot Bond | | | 6.53500 | 94.48694 | 6.53500 | 94.47025 | | 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 | | | 8.38000 | 118.84552 | 8.35500 | 119.01620 | | 699,979,549,379,200.00 | 1,396,178,943,840 | 1,857,051,046,700 | |
| Total R186 SPOT | | | | | | | | 19,979,549,379,200.00 | 396,178,943,840 | 357,051,046,700 | |
| Total For R186 | | | | | | | | 19,979,549,379,200.00 | 396,178,943,840 | 357,051,046,700 | |
| R187P On 21/12/2026 Spot Bond | | | 8.09500 | 41.28754 | 8.09500 | 41.27858 | | 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 | | | 8.01500 | 38.49575 | 8.01500 | 38.48748 | | 0.00 | 0 | 0 | |
| Total R188P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For R188P | | | | | | | | 0.00 | 0 | 0 | |
| R197 On 07/12/2023 Spot Bond | | | 1.69000 | 295.62446 | 1.69000 | 295.51217 | | 964,917,005,520.00 | 570,956,808 | 18,837,053,096 | |
| Total R197 SPOT | | | | | | | | 964,917,005,520.00 | 570,956,808 | 18,837,053,096 | |
| Total For R197 | | | | | | | | 964,917,005,520.00 | 570,956,808 | 18,837,053,096 | |
| R202 On 07/12/2033 Spot Bond | | | 1.80500 | 242.20520 | 1.80500 | 242.11245 | | 61,420,540,000,000.00 | 34,028,000,000 | 182,193,745,000 | |
| Total R202 SPOT | | | | | | | | 1,420,540,000,000.00 | 34,028,000,000 | 182,193,745,000 | |
| Total For R202 | | | | | | | | 1,420,540,000,000.00 | 34,028,000,000 | 182,193,745,000 | |
| R203 On 28/02/2023 Spot Bond | | | 8.09500 | 99.34352 | 8.10000 | 99.29478 | | 321,849,127,005,760.00 | 163,292,047,808 | 382,446,726,208 | |
| Total R203 SPOT | | | | | | | | 1,849,127,005,760.00 | 163,292,047,808 | 382,446,726,208 | |
| Total For R203 | | | | | | | | 1,849,127,005,760.00 | 163,292,047,808 | 382,446,726,208 | |
| R203 On 15/09/2017 Spot Bond | | | 7.02500 | 103.08648 | 7.04000 | 103.04050 | | 685,424,839,362,200.00 | 382,266,881,048 | 1,167,801,880,200 | |
| Total R203 SPOT | | | | | | | | 15,424,839,362,200.00 | 382,266,881,048 | 167,801,880,200 | |

| 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 | | | | | | | | | 15,424,839,362,200.00 | 382,266,881,048 | 167,801,880,200 |
| R2030 On 31/01/2030 Spot Bond | | | 8.78000 | 95.63876 | 8.78000 | 95.61644 | | | 460,199,977,280,000.00 | 52,414,576,000 | 955,719,451,800 |
| Total R2030 SPOT | | | | | | | | | 10,199,977,280,000.00 | 52,414,576,000 | 955,719,451,800 |
| Total For R2030 | | | | | | | | | 10,199,977,280,000.00 | 52,414,576,000 | 955,719,451,800 |
| R2032 On 31/03/2032 Spot Bond | | | 8.86500 | 95.35139 | 8.86500 | 95.32879 | | | 064,429,373,507,920.00 | 232,874,153,808 | 232,410,182,200 |
| Total R2032 SPOT | | | | | | | | | 14,429,373,507,920.00 | 232,874,153,808 | 232,410,182,200 |
| Total For R2032 | | | | | | | | | 14,429,373,507,920.00 | 232,874,153,808 | 232,410,182,200 |
| R2035 On 28/02/2035 Spot Bond | | | 8.99500 | 100.31000 | 8.99500 | 100.28563 | | | 857,467,500,000,000.00 | 206,500,000,000 | 652,035,000,000 |
| Total R2035 SPOT | | | | | | | | | 17,467,500,000,000.00 | 206,500,000,000 | 652,035,000,000 |
| Total For R2035 | | | | | | | | | 17,467,500,000,000.00 | 206,500,000,000 | 652,035,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.04500 | 96.92569 | 9.04500 | 96.90240 | | | 824,120,029,025,000.00 | 201,671,645,000 | 555,642,590,700 |
| Total R2037 SPOT | | | | | | | | | 14,120,029,025,000.00 | 201,671,645,000 | 555,642,590,700 |
| Total For R2037 | | | | | | | | | 14,120,029,025,000.00 | 201,671,645,000 | 555,642,590,700 |
| R204 On 21/12/2018 Spot Bond | | | 7.39500 | 104.47613 | 7.41000 | 104.41348 | | | 165,955,956,754,500.00 | 428,121,157,100 | 513,380,148,400 |
| Total R204 SPOT | | | | | | | | | 15,955,956,754,500.00 | 428,121,157,100 | 513,380,148,400 |
| Total For R204 | | | | | | | | | 15,955,956,754,500.00 | 428,121,157,100 | 513,380,148,400 |
| R2040 On 31/01/2040 Spot Bond | | | 9.07000 | 102.21166 | 9.07000 | 101.44522 | | | 758,039,879,751,680.00 | 193,830,196,224 | 191,430,196,224 |
| Total R2040 SPOT | | | | | | | | | 18,039,879,751,680.00 | 193,830,196,224 | 191,430,196,224 |
| Total For R2040 | | | | | | | | | 18,039,879,751,680.00 | 193,830,196,224 | 191,430,196,224 |
| R2044 On 31/01/2044 Spot Bond | | | 9.10500 | 98.50784 | 9.10500 | 98.48402 | | | 699,565,103,988,760.00 | 296,492,597,912 | 541,531,491,500 |
| Total R2044 SPOT | | | | | | | | | 19,565,103,988,760.00 | 296,492,597,912 | 541,531,491,500 |
| Total For R2044 | | | | | | | | | 19,565,103,988,760.00 | 296,492,597,912 | 541,531,491,500 |
| R2048 On 28/02/2048 Spot Bond | | | 9.08500 | 97.90182 | 9.08500 | 97.87779 | | | 563,828,727,500,000.00 | 62,061,500,000 | 482,380,830,900 |
| Total R2048 SPOT | | | | | | | | | 13,828,727,500,000.00 | 62,061,500,000 | 482,380,830,900 |
| Total For R2048 | | | | | | | | | 13,828,727,500,000.00 | 62,061,500,000 | 482,380,830,900 |
| R207 On 15/01/2020 Spot Bond | | | 7.68000 | 100.52825 | 7.69000 | 100.47252 | | | 852,167,544,074,240.00 | 631,792,648,968 | 931,611,174,800 |
| Total R207 SPOT | | | | | | | | | 12,167,544,074,240.00 | 631,792,648,968 | 931,611,174,800 |
| Total For R207 | | | | | | | | | 12,167,544,074,240.00 | 631,792,648,968 | 931,611,174,800 |
| R208 On 31/03/2021 Spot Bond | | | 7.87500 | 95.61893 | 7.87000 | 95.61985 | | | 908,128,762,662,500.00 | 242,302,065,100 | 498,352,054,400 |
| Total R208 SPOT | | | | | | | | | 18,128,762,662,500.00 | 242,302,065,100 | 498,352,054,400 |
| Total For R208 | | | | | | | | | 18,128,762,662,500.00 | 242,302,065,100 | 498,352,054,400 |
| R209 On 31/03/2036 Spot Bond | | | 9.00000 | 74.97484 | 8.96500 | 75.21750 | | | 078,905,986,172,000.00 | 119,878,442,908 | 803,396,781,700 |
| Total R209 SPOT | | | | | | | | | 18,905,986,172,000.00 | 119,878,442,908 | 803,396,781,700 |
| Total For R209 | | | | | | | | | 18,905,986,172,000.00 | 119,878,442,908 | 803,396,781,700 |
| R210 On 31/03/2028 Spot Bond | | | 1.72000 | 181.01214 | 1.72000 | 180.94325 | | | 5,738,436,000,000.00 | 3,336,300,000 | 61,657,269,400 |
| Total R210 SPOT | | | | | | | | | 5,738,436,000,000.00 | 3,336,300,000 | 61,657,269,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R210 | | | | | | | | | 5,738,436,000,000.00 | 3,336,300,000 | 61,657,269,400 |
| R211 On 31/01/2017 Spot Bond | | | 1.15000 | 136.05537 | 1.15000 | 136.00570 | | | 23,000,000,000.00 | 20,000,000 | 57,906,904,600 |
| Total R211 SPOT | | | | | | | | | 23,000,000,000.00 | 20,000,000 | 57,906,904,600 |
| Total For R211 | | | | | | | | | 23,000,000,000.00 | 20,000,000 | 57,906,904,600 |
| R212 On 31/01/2022 Spot Bond | | | 1.68000 | 142.01112 | 1.68000 | 141.95725 | | | 1,869,504,000,000.00 | 1,112,800,000 | 181,864,976,600 |
| Total R212 SPOT | | | | | | | | | 1,869,504,000,000.00 | 1,112,800,000 | 181,864,976,600 |
| Total For R212 | | | | | | | | | 1,869,504,000,000.00 | 1,112,800,000 | 181,864,976,600 |
| R213 On 28/02/2031 Spot Bond | | | 8.86500 | 85.62798 | 8.83000 | 85.86604 | | | 302,934,479,579,000.00 | 146,975,124,600 | 508,942,129,100 |
| Total R213 SPOT | | | | | | | | | 12,934,479,579,000.00 | 146,975,124,600 | 508,942,129,100 |
| Total For R213 | | | | | | | | | 12,934,479,579,000.00 | 146,975,124,600 | 508,942,129,100 |
| R214 On 28/02/2041 Spot Bond | | | 9.02000 | 76.07528 | 9.02000 | 76.05674 | | | 326,434,091,398,560.00 | 257,919,522,328 | 928,343,562,628 |
| Total R214 SPOT | | | | | | | | | 16,434,091,398,560.00 | 257,919,522,328 | 928,343,562,628 |
| Total For R214 | | | | | | | | | 16,434,091,398,560.00 | 257,919,522,328 | 928,343,562,628 |
| R229C On 15/03/2016 Spot Bond | | | 6.52500 | 97.57539 | 6.52500 | 97.55837 | | | 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 | | | 6.53500 | 94.48694 | 6.53500 | 94.47025 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R328C On 21/12/2015 Spot Bond | | | 6.54500 | 99.04098 | 6.54500 | 99.02340 | | | 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 | | | 6.52500 | 95.92750 | 6.52500 | 95.91068 | | | 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 | | | 6.58500 | 92.83484 | 6.58500 | 92.81840 | | | 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 | | | 7.01500 | 89.26200 | 7.01500 | 89.24519 | | | 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 | | | 7.06500 | 86.14783 | 7.06500 | 86.13149 | | | 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 | | | 7.41500 | 82.46770 | 7.41500 | 82.45130 | | | 0.00 | 0 | 0 |
| Total R333C 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 R333C | | | | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 7.39500 | 79.56780 | 7.39500 | 79.55201 | | | | 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 | | | 7.37500 | 76.78468 | 7.37500 | 76.76949 | | | | 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 | | | 7.36500 | 74.08357 | 7.36500 | 74.06893 | | | | 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 | | | 7.65000 | 70.54596 | 7.65000 | 70.53149 | | | | 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 | | | 7.63000 | 68.01440 | 7.63000 | 68.00048 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 7.79000 | 64.94745 | 7.79000 | 64.93389 | | | | 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 | | | 7.76000 | 62.62366 | 7.76000 | 62.61063 | | | | 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 | | | 7.73000 | 60.40047 | 7.73000 | 60.38795 | | | | 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 | | | 7.70000 | 58.27305 | 7.70000 | 58.26102 | | | | 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 | | | 7.66000 | 56.27825 | 7.66000 | 56.26670 | | | | 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 | | | 7.62000 | 54.37272 | 7.62000 | 54.36161 | | | | 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 | | | 8.29500 | 49.51784 | 8.29500 | 49.50685 | | | | 0.00 | 0 | 0 |
| Total R345C 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 R345C | | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 8.25500 | 47.71323 | 8.25500 | 47.70268 | | | | 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 | | | 8.21500 | 45.99208 | 8.21500 | 45.98196 | | | | 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 | | | 8.17500 | 44.35008 | 8.17500 | 44.34038 | | | | 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 | | | 8.13500 | 42.78318 | 8.13500 | 42.77386 | | | | 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 | | | 8.09500 | 41.28754 | 8.09500 | 41.27858 | | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 8.05500 | 39.85953 | 8.05500 | 39.85093 | | | | 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 | | | 8.01500 | 38.49575 | 8.01500 | 38.48748 | | | | 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 | 101.32914 | | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.25399 | | | | 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 | 101.07020 | | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15374 | | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 30/04/2017 Spot Bond | | | 100.00000 | 31.22514 | 100.00000 | 31.14950 | | | | 0.00 | 0 | 0 |
| Total RCSB1U 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 RCSB1U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 21.17597 | 100.00000 | 21.12467 | | | | 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 | 43.09182 | 100.00000 | 42.98629 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB4 On 07/11/2015 Spot Bond | | | 100.00000 | 99.14008 | 100.00000 | 98.87641 | | | | 0.00 | 0 | 0 |
| Total RCSB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB4U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 43.04981 | 100.00000 | 42.94437 | | | | 0.00 | 0 | 0 |
| Total RCSB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB5U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 22.43399 | 100.00000 | 22.37964 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF01 On 04/09/2017 Spot Bond | | | 100.00000 | 29.84620 | 100.00000 | 29.76924 | | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 9.08029 | 100.00000 | 9.05484 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF03 On 04/04/2018 Spot Bond | | | 100.00000 | 21.54445 | 100.00000 | 21.48890 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF04 On 04/10/2018 Spot Bond | | | 100.00000 | 16.48593 | 100.00000 | 16.44342 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 10.27529 | 100.00000 | 10.24880 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.00481 | | | | 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 | 100.86203 | | | | 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 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32887 | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.39523 | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 25/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.25194 | | | 0.00 | 0 | 0 |
| Total RDFC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC18 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 24/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.68220 | | | 0.00 | 0 | 0 |
| Total RDFC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC22 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 25/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.21112 | | | 0.00 | 0 | 0 |
| Total RDFC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC23 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 25/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26060 | | | 0.00 | 0 | 0 |
| Total RDFC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC24 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 27/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.99999 | | | 0.00 | 0 | 0 |
| Total RDFC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC25 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41467 | | | 0.00 | 0 | 0 |
| Total RDFC26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC26 | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50391 | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.29389 | | | 0.00 | 0 | 0 |
| Total REBC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC01 | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14784 | | | 0.00 | 0 | 0 |
| Total REBC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC02 | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19817 | | | 0.00 | 0 | 0 |
| Total RED101 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 RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.63823 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 22.94586 | 100.00000 | 22.88966 | | | | 0.00 | 0 | 0 |
| Total RES011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES011U | | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 14.60034 | 100.00000 | 14.56458 | | | | 0.00 | 0 | 0 |
| Total RES021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES021U | | | | | | | | | | 0.00 | 0 | 0 |
| RES031 On 02/03/2020 Spot Bond | | | 100.00000 | 11.21774 | 100.00000 | 11.19026 | | | | 0.00 | 0 | 0 |
| Total RES031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES031U | | | | | | | | | | 0.00 | 0 | 0 |
| RES041 On 02/03/2021 Spot Bond | | | 100.00000 | 9.92368 | 100.00000 | 9.89938 | | | | 0.00 | 0 | 0 |
| Total RES041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES041U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.28321 | | | | 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 | 101.82583 | | | | 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 | 101.28589 | | | | 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 | 100.41025 | | | | 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 | 101.54216 | | | | 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 | 101.11177 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15060 | | | | 0.00 | 0 | 0 |
| Total RES32 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 RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RMB10 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMB106 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 90.12377 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP007 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.95486 | | | | 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 | 95.57239 | | | | 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 | 100.90216 | | | | 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 | 84.14848 | | | | 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 | 100.16898 | | | | 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 | 104.61564 | 12.35000 | 104.58158 | | | | 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 | 17.50056 | 100.00000 | 17.45817 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RP026 On 13/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53961 | | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 9.90277 | 100.00000 | 9.87852 | | | | 0.00 | 0 | 1,200,000,000 |
| Total RPP011U SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| Total For RPP011U | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| RPP041 On 07/10/2016 Spot Bond | | | 100.00000 | 53.87543 | 100.00000 | 53.74491 | | | | 0.00 | 0 | 0 |
| Total RPP041U 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 RPP04U | | | | | | | | | 0.00 | 0 | 0 |
| RPP071 On 31/01/2016 Spot Bond | | | 100.00000 | 99.19137 | 100.00000 | 98.92473 | | | 0.00 | 0 | 0 |
| Total RPP07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP07U | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 12.90875 | 100.00000 | 12.87749 | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | 0.00 | 0 | 0 |
| RPP091 On 21/11/2016 Spot Bond | | | 100.00000 | 46.52651 | 100.00000 | 46.41379 | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 107.43929 | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 57.93459 | | | 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 | | | 9.24000 | 103.27153 | 9.24000 | 103.24604 | | 1,016,400,000,000.00 | | 110,000,000 | 825,000,000 |
| Total RW21 SPOT | | | | | | | | 1,016,400,000,000.00 | | 110,000,000 | 825,000,000 |
| Total For RW21 | | | | | | | | 1,016,400,000,000.00 | | 110,000,000 | 825,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.62000 | 103.00740 | 9.62000 | 102.98097 | | | 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 | | | 10.18000 | 104.36082 | 10.18000 | 104.33251 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| SBC2 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.98325 | | | 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 | | | 7.90500 | 107.54736 | 7.90500 | 107.52471 | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/R157 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.37021 | | | 0.00 | 0 | 0 |
| Total SBK13 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 SBK13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.29000 | 104.60531 | 9.29000 | 104.57935 | | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.67113 | | | | 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 | 100.34087 | | | | 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 | 98.84043 | | | | 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 | 97.69342 | | | | 0.00 | 460,000,000 | 130,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 460,000,000 | 130,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 460,000,000 | 130,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02195 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.48323 | | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.63520 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.79697 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2027 Spot Bond | | | 11.70000 | 103.90700 | 11.70000 | 104.12026 | | | | 0.00 | 0 | 2,150,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,150,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 2,150,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.21418 | | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK9 On 10/04/2018 Spot Bond | | | 8.91000 | 99.30398 | 8.91000 | 99.28032 | | | | 0.00 | 0 | 2,380,000,000 |
| Total SBK9 SPOT | | | | | | | | | | 0.00 | 0 | 2,380,000,000 |

| 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 SBK9 | | | | | | | | | 0.00 | 0 | 2,380,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.44000 | 100.63493 | 8.44000 | 100.61208 | | | 337,600,000,000.00 | 40,000,000 | 20,000,000 |
| Total SBN33 SPOT | | | | | | | | | 337,600,000,000.00 | 40,000,000 | 20,000,000 |
| Total For SBN33 | | | | | | | | | 337,600,000,000.00 | 40,000,000 | 20,000,000 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89144 | | | 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 | 100.49496 | | | 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 | | | 7.97000 | 102.47754 | 7.97000 | 102.45553 | | | 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 | 100.36925 | | | 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 | 100.75777 | | | 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 | 101.64136 | | | 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 | | | 9.64500 | 105.79697 | 9.64500 | 105.76975 | | | 1,350,300,000,000.00 | 140,000,000 | 70,000,000 |
| Total SBS19 SPOT | | | | | | | | | 1,350,300,000,000.00 | 140,000,000 | 70,000,000 |
| Total For SBS19 | | | | | | | | | 1,350,300,000,000.00 | 140,000,000 | 70,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.25500 | 103.21930 | 10.25500 | 103.19126 | | | 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 | 101.66250 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For SBS21 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72628 | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.19025 | | | 0.00 | 0 | 0 |
| Total SBS24 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 SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.67000 | 104.37586 | 8.67000 | 104.35178 | | | | 0.00 | 0 | 370,000,000 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 370,000,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 33.89255 | 100.00000 | 33.81795 | | | | 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 | | | 9.64000 | 104.63049 | 9.64000 | 104.60372 | | | | 0.00 | 0 | 2,570,000,000 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 2,570,000,000 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 2,570,000,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92574 | | | | 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 | | | 8.71000 | 103.19830 | 8.71000 | 103.17427 | | | | 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 | | | 10.26500 | 90.32460 | 10.26500 | 90.30003 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.94721 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.00500 | 102.17526 | 10.00500 | 102.14801 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74065 | | | | 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 | 100.76016 | | | | 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 | | | 10.15500 | 100.74403 | 10.15500 | 100.71662 | | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.12565 | | | | 0.00 | 0 | 0 |
| Total SBS35 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 SBS35 | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.87190 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.99000 | 98.42752 | 8.99000 | 98.40400 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 10.39500 | 94.58039 | 10.39500 | 94.55435 | | | 0.00 | 0 | 530,000,000 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 530,000,000 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 530,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 11.08000 | 92.66246 | 11.08000 | 92.63532 | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.64000 | 99.16077 | 9.64000 | 99.13541 | | 385,600,000,000.00 | | 40,000,000 | 610,000,000 |
| Total SBS4 SPOT | | | | | | | | 385,600,000,000.00 | | 40,000,000 | 610,000,000 |
| Total For SBS4 | | | | | | | | 385,600,000,000.00 | | 40,000,000 | 610,000,000 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.24500 | 106.25548 | 7.24500 | 106.23493 | | 724,500,000,000.00 | | 100,000,000 | 380,000,000 |
| Total SBS9 SPOT | | | | | | | | 724,500,000,000.00 | | 100,000,000 | 380,000,000 |
| Total For SBS9 | | | | | | | | 724,500,000,000.00 | | 100,000,000 | 380,000,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.30000 | 125.69670 | 2.30000 | 283.74681 | | 138,000,000,000.00 | | 60,000,000 | 30,000,000 |
| Total SBSI11 SPOT | | | | | | | | 138,000,000,000.00 | | 60,000,000 | 30,000,000 |
| Total For SBSI11 | | | | | | | | 138,000,000,000.00 | | 60,000,000 | 30,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.76000 | 133.75385 | 1.76000 | 134.98609 | | 176,000,000,000.00 | | 100,000,000 | 50,000,000 |
| Total SBSI12 SPOT | | | | | | | | 176,000,000,000.00 | | 100,000,000 | 50,000,000 |
| Total For SBSI12 | | | | | | | | 176,000,000,000.00 | | 100,000,000 | 50,000,000 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 31.42924 | 100.00000 | 31.35227 | | 0.00 | | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SCM10U | | | | | | | | 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 |
| 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 |

| 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 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 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 36.41184 | 100.00000 | 36.32266 | | | | 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 | | | | 172.42161 | 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 | | | 2.42000 | 119.40931 | 2.42000 | 133.89504 | | | | 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 | 100.43789 | 6.50000 | 100.42033 | | | | 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 | 101.96980 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.86938 | | | | 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 | | | 8.54000 | 103.19263 | 8.54000 | 103.16906 | | | | 0.00 | 0 | 260,000,000 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.07452 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41819 | | | | 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 | 100.73227 | | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 19/11/2016 Spot Bond | | | 100.00000 | 38.83165 | 100.00000 | 38.73758 | | | | 0.00 | 0 | 0 |
| Total SHS11U 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 SHS11U | | | | | | | | | 0.00 | 0 | 0 |
| SHS11 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.94179 | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20507 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SHS16 On 29/06/2016 Spot Bond | | | 100.00000 | 54.97350 | 100.00000 | 54.83886 | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | 0.00 | 0 | 0 |
| SHS17 On 30/09/2016 Spot Bond | | | 100.00000 | 60.36623 | 100.00000 | 60.21839 | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | 0.00 | 0 | 0 |
| SHS18 On 30/11/2016 Spot Bond | | | 100.00000 | 44.18990 | 100.00000 | 44.08285 | | | 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 | | | 9.38000 | 102.62601 | 9.38000 | 102.60016 | | | 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 | 100.18396 | | | 0.00 | 0 | 0 |
| Total SHS20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS20 | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46296 | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61831 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64088 | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.77000 | 103.44422 | 9.77000 | 103.41727 | | 390,800,000,000.00 | 40,000,000 | 20,000,000 | |
| Total SHS25 SPOT | | | | | | | | 390,800,000,000.00 | 40,000,000 | 20,000,000 | |

| 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 SHS25 | | | | | | | | | 390,800,000,000.00 | 40,000,000 | 20,000,000 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.62462 | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 7.95500 | 103.19570 | 7.95500 | 103.17383 | | | 0.00 | 0 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.06000 | 100.85357 | 9.06000 | 100.82928 | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.44000 | 100.63493 | 8.44000 | 100.61208 | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42164 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76678 | | | 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 | 101.37757 | | | 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 | 101.41387 | | | 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 | 99.50513 | | | 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 | | | 8.14000 | 104.13682 | 8.14000 | 104.11412 | | | 1,855,920,000,000.00 | 228,000,000 | 134,000,000 |
| Total SSA01 SPOT | | | | | | | | | 1,855,920,000,000.00 | 228,000,000 | 134,000,000 |
| Total For SSA01 | | | | | | | | | 1,855,920,000,000.00 | 228,000,000 | 134,000,000 |
| SSA04 On 16/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.33435 | | | 0.00 | 0 | 400,000,000 |
| Total SSA04 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SSA04 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23559 | | | 0.00 | 0 | 0 |
| Total SSA05 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 SSA05 | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.54500 | 94.95842 | 9.54500 | 94.93423 | | | 0.00 | 0 | 860,000,000 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 860,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.28216 | | | 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 | 100.67968 | | | 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 | 100.02107 | | | 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 | | | 9.44000 | 89.28961 | 9.44000 | 89.26712 | | | 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 | | | 9.44000 | 89.28961 | 9.44000 | 89.26712 | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/01/2020 Spot Bond | | | 9.11000 | 95.65758 | 9.11000 | 95.63442 | | | 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 | 100.88627 | | | 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 | | | 7.92000 | 101.52680 | 7.92000 | 101.50514 | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 31/01/2025 Spot Bond | | | 2.43000 | 115.66478 | 2.43000 | 116.05950 | | | 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 | | | 8.72000 | 100.85663 | 8.72000 | 100.83311 | | | 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 | | | 8.50000 | 103.91498 | 8.50000 | 101.42715 | | | 0.00 | 0 | 0 |
| Total SSN015 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 SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.39500 | 104.35676 | 10.39500 | 104.32787 | | | | 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 | 101.12631 | | | | 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 | | | 10.70000 | 73.51107 | 10.70000 | 73.48991 | | | | 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 | 100.13157 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22685 | | | | 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 | 100.73530 | | | | 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 | 100.25242 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.74730 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40393 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 16/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN031 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90005 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25928 | | | | 0.00 | 0 | 0 |
| Total SSN034 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 SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1254 On 27/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1254 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1255 On 28/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.98179 | | | | 0.00 | 0 | 0 |
| Total SY1255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1255 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1256 On 03/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.87250 | | | | 0.00 | 0 | 0 |
| Total SY1256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1256 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1257 On 16/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.63778 | | | | 0.00 | 0 | 0 |
| Total SY1257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1257 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1258 On 17/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.61873 | | | | 0.00 | 0 | 0 |
| Total SY1258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1258 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1259 On 17/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.61910 | | | | 0.00 | 0 | 0 |
| Total SY1259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1259 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1260 On 18/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.59996 | | | | 0.00 | 0 | 0 |
| Total SY1260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1260 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1262 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18155 | | | | 0.00 | 0 | 0 |
| Total SY1262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1262 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1263 On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.23587 | | | | 0.00 | 0 | 0 |
| Total SY1263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1263 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1264 On 10/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.19977 | | | | 0.00 | 0 | 0 |
| Total SY1264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1264 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1265 On 17/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.07155 | | | | 0.00 | 0 | 0 |
| Total SY1265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1265 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1266 On 19/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1266 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 SY1266 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1267 On 27/01/2016 Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 79.86871 | | | | 0.00 | 0 | 0 |
| Total SY1267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1267 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.00500 | 100.64339 | 9.00500 | 100.61917 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.40479 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.48559 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/02/2048 Spot Bond | | | 9.34000 | 98.51641 | 9.34000 | 100.64355 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| TF108L On 22/02/2016 Spot Bond | | | 100.00000 | 95.02757 | 100.00000 | 94.78639 | | | | 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 | 100.15837 | | | | 0.00 | 0 | 0 |
| Total TFS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS110 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS112 On 02/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.88969 | | | | 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 | 100.95532 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70651 | | | | 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 | 100.29992 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS131 On 20/11/2015 Spot Bond | | | 100.00000 | 95.70478 | 100.00000 | 95.45876 | | | | 0.00 | 0 | 0 |
| Total TFS131 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 TFS131 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS131 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.98039 | | | | 0.00 | 0 | 0 |
| Total TFS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS133 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS134 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.98025 | | | | 0.00 | 0 | 0 |
| Total TFS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS134 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44401 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.45470 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 7.60500 | 102.93859 | 7.60500 | 102.91771 | | | | 0.00 | 0 | 50,000,000 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.16498 | | | | 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 | 100.16922 | | | | 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 | 102.15169 | 7.83000 | 102.13037 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16265 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16794 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/07/2017 Spot Bond | | | 7.39000 | 88.24783 | 7.39000 | 102.01162 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.16265 | | | | 0.00 | 0 | 0 |
| Total TH10A7 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 TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.16794 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.16000 | 88.58589 | 7.16000 | 101.94951 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.17830 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17746 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.19769 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19976 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.27692 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26761 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.16244 | | | | 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 | 100.16922 | | | | 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 | 102.39668 | 8.73000 | 102.37290 | | | | 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 | 99.92364 | | | | 0.00 | 0 | 0 |
| Total TH11A4 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 TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.16794 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2041 Spot Bond | | | 8.88000 | 93.36272 | 8.88000 | 100.61380 | | | | 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 | 99.77697 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.17219 | | | | 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 | 100.17872 | | | | 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 | 100.17640 | | | | 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 | 100.17995 | | | | 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 | 100.19727 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.20127 | | | | 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 | 100.19374 | | | | 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 | 100.26242 | | | | 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 | 100.26326 | | | | 0.00 | 0 | 0 |
| Total TH11D2 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 TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D: On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.26557 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.38665 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43202 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 9.29000 | 100.36111 | 9.29000 | 101.26704 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.40479 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.46830 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 9.20000 | 99.47184 | 9.20000 | 99.44753 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.41257 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.48559 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/02/2048 Spot Bond | | | 9.31000 | 90.83311 | 9.31000 | 98.33866 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54990 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.54990 | | | | 0.00 | 0 | 0 |
| Total TH12B2 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 TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.56771 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.56771 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.69483 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.69483 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71363 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.71181 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.28189 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.28189 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.48328 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.29467 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22058 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25634 | | | | 0.00 | 0 | 0 |
| Total TH13A2 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 TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.31484 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 9.44000 | 102.87969 | 9.44000 | 100.33561 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38791 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50149 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45282 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17241 | | | | 0.00 | 0 | 0 |
| Total TH9A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A10 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | 101.06155 | 5.91277 | 101.06155 | 5.89831 | | | | 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 | 100.00000 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 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 THE8D1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31332 | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16918 | | | 0.00 | 250,000,000 | 250,000,000 |
| Total THE9A2 SPOT | | | | | | | | | 0.00 | 250,000,000 | 250,000,000 |
| Total For THE9A2 | | | | | | | | | 0.00 | 250,000,000 | 250,000,000 |
| THE9A: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41649 | | | 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 | 100.16918 | | | 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 | 100.17133 | | | 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 | 100.17241 | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16788 | | | 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 | 100.17133 | | | 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 | 100.18319 | | | 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 | 100.18319 | | | 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 | 100.18319 | | | 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 | 100.20041 | | | 0.00 | 0 | 0 |
| Total THE9C1 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 THE9C1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.20471 | | | 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 | 100.19934 | | | 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 | 100.28504 | | | 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 | 100.29038 | | | 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 | 100.28824 | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.55000 | 91.90960 | 9.55000 | 91.85296 | | | 0.00 | 0 | 1,000,000,000 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.03000 | 106.45059 | 8.03000 | 106.42782 | | | 0.00 | 0 | 48,300,000,000 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 48,300,000,000 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 48,300,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 9.58500 | 104.66653 | 9.58500 | 104.63961 | | 96,099,210,000,000.00 | 10,026,000,000 | 23,032,499,500 | |
| Total TN20 SPOT | | | | | | | | 16,099,210,000,000.00 | 10,026,000,000 | 23,032,499,500 | |
| Total For TN20 | | | | | | | | 16,099,210,000,000.00 | 10,026,000,000 | 23,032,499,500 | |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 2.32958 | 100.00000 | 2.32393 | | | 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 | | | 9.92000 | 104.53441 | 9.92000 | 104.50691 | | | 0.00 | 0 | 22,130,000,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 22,130,000,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 22,130,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 10.23500 | 97.29534 | 10.23500 | 97.26895 | | | 0.00 | 0 | 26,390,000,000 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 26,390,000,000 |

| 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 TN25 | | | | | | | | | 0.00 | 0 | 26,390,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 10.20500 | 95.09722 | 10.20500 | 95.07150 | | | 2,041,000,000,000.00 | 200,000,000 | 11,500,000,000 |
| Total TN27 SPOT | | | | | | | | | 2,041,000,000,000.00 | 200,000,000 | 11,500,000,000 |
| Total For TN27 | | | | | | | | | 2,041,000,000,000.00 | 200,000,000 | 11,500,000,000 |
| TN30 On 09/10/2030 Spot Bond | | | 10.68000 | 99.20291 | 10.68000 | 99.17471 | | | 0.00 | 0 | 3,400,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 3,400,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 3,400,000,000 |
| TN40 On 09/10/2040 Spot Bond | | | 10.96000 | 98.76251 | 10.96000 | 98.73372 | | | 0.00 | 0 | 1,900,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 1,900,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 1,900,000,000 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07133 | | | 0.00 | 120,000,000 | 760,000,000 |
| Total TNF16 SPOT | | | | | | | | | 0.00 | 120,000,000 | 760,000,000 |
| Total For TNF16 | | | | | | | | | 0.00 | 120,000,000 | 760,000,000 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14161 | | | 0.00 | 2,600,000 | 2,600,000 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 2,600,000 | 2,600,000 |
| Total For TNF18 | | | | | | | | | 0.00 | 2,600,000 | 2,600,000 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.79941 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.54455 | | | 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 | 100.00000 | | | 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 | 100.00000 | | | 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 | 102.10786 | | | 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 | 101.54648 | | | 0.00 | 0 | 0 |
| Total TORQ7 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 TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.58523 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.62602 | | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 113.95500 | 10.00000 | 113.92500 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52628 | | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46758 | | | | 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 | 100.42835 | | | | 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 | 99.75050 | | | | 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 | 99.91972 | 10.00000 | 99.89298 | | | | 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 | 99.92172 | 9.75000 | 99.89564 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.92284 | 100.00000 | 9.89725 | | | | 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 | 100.88167 | | | | 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 | 100.93362 | | | | 0.00 | 0 | 0 |
| Total TRAA2 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 TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 8.51652 | 100.00000 | 8.49566 | | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4 On 14/06/2024 Spot Bond | | | 100.00000 | 9.07326 | 100.00000 | 9.05104 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.96245 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.40731 | 100.00000 | 9.38426 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.96821 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.68567 | 100.00000 | 9.66195 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.12930 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.08178 | 100.00000 | 13.04974 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.48393 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2024 Spot Bond | | | 100.00000 | 16.81193 | 100.00000 | 16.77076 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 13.24772 | 100.00000 | 13.21564 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 1.69481 | 100.00000 | 1.68189 | | | | 0.00 | 0 | 0 |
| Total TSE03U 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 TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 29/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.96244 | | | | 0.00 | 0 | 0 |
| Total TSP178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP178 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17 On 26/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.44429 | | | | 0.00 | 0 | 0 |
| Total TSP179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP179 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 10/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.16977 | | | | 0.00 | 0 | 0 |
| Total TSP180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP180 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 21/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.41790 | | | | 0.00 | 0 | 0 |
| Total TSP181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP181 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 04/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.17514 | | | | 0.00 | 0 | 0 |
| Total TSP183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP183 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 18/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.87741 | | | | 0.00 | 0 | 0 |
| Total TSP184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP184 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 03/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.58731 | | | | 0.00 | 0 | 0 |
| Total TSP185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP185 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.26913 | | | | 0.00 | 0 | 0 |
| Total TSP186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP186 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.99992 | | | | 0.00 | 0 | 0 |
| Total TSP188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP188 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18 On 12/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.70964 | | | | 0.00 | 0 | 0 |
| Total TSP189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP189 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 12/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.22497 | | | | 0.00 | 0 | 0 |
| Total TSP190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP190 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.91934 | | | | 0.00 | 0 | 0 |
| Total TSP191 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 TSP191 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP191 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.60064 | | | | 0.00 | 0 | 0 |
| Total TSP192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP192 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP192 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP193 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP193 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.57485 | | | | 0.00 | 0 | 0 |
| Total TSP194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP194 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP194 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 94.28084 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP195 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.62175 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP196 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.21456 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 16.58056 | 100.00000 | 16.54040 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 06/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.56489 | | | | 0.00 | 0 | 0 |
| Total TWC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC098 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 25/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.19746 | | | | 0.00 | 0 | 0 |
| Total TWC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC103 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 10/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28307 | | | | 0.00 | 0 | 0 |
| Total TWC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC107 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 22/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.63884 | | | | 0.00 | 0 | 0 |
| Total TWC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC110 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 23/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.23904 | | | | 0.00 | 0 | 0 |
| Total TWC116 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 TWC116 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 17/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27019 | | | | 0.00 | 0 | 0 |
| Total TWC117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC117 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 27/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.18356 | | | | 0.00 | 0 | 0 |
| Total TWC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC118 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.14658 | | | | 0.00 | 0 | 0 |
| Total TWC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC120 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 10/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.76473 | | | | 0.00 | 0 | 0 |
| Total TWC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC123 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 18/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.68440 | | | | 0.00 | 0 | 0 |
| Total TWC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC125 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 13/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27773 | | | | 0.00 | 0 | 0 |
| Total TWC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC126 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 15/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24070 | | | | 0.00 | 0 | 0 |
| Total TWC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC127 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20367 | | | | 0.00 | 0 | 0 |
| Total TWC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC128 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 13/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20809 | | | | 0.00 | 0 | 0 |
| Total TWC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC129 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 22/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11109 | | | | 0.00 | 0 | 0 |
| Total TWC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC130 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.26548 | | | | 0.00 | 0 | 0 |
| Total TWCJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 15/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26563 | | | | 0.00 | 0 | 0 |
| Total TWCJ22 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 TWCJ22 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM: On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.17205 | | | 0.00 | 0 | 0 |
| Total TWCM21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM21 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM: On 15/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24355 | | | 0.00 | 0 | 0 |
| Total TWCM22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM22 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.27000 | 107.54344 | 9.27000 | 107.51668 | | 1,631,520,000,000.00 | 176,000,000 | 88,000,000 | |
| Total UG21 SPOT | | | | | | | | 1,631,520,000,000.00 | 176,000,000 | 88,000,000 | |
| Total For UG21 | | | | | | | | 1,631,520,000,000.00 | 176,000,000 | 88,000,000 | |
| 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 | |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.51605 | 100.00000 | 7.50117 | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJA01U | | | | | | | | 0.00 | 0 | 0 | |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.53584 | 100.00000 | 7.51232 | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJA02U | | | | | | | | 0.00 | 0 | 0 | |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.95495 | 100.00000 | 7.91998 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJA03U | | | | | | | | 0.00 | 0 | 0 | |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.34358 | 100.00000 | 7.32904 | | | 0.00 | 0 | 0 |
| Total VJB01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJB01U | | | | | | | | 0.00 | 0 | 0 | |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.45079 | 100.00000 | 7.42752 | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJB02U | | | | | | | | 0.00 | 0 | 0 | |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.75575 | 100.00000 | 7.72164 | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJB03U | | | | | | | | 0.00 | 0 | 0 | |
| VKC09 On 25/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64997 | | | 0.00 | 0 | 0 |
| Total VKC09 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKC09 | | | | | | | | 0.00 | 0 | 0 | |
| VKC10 On 02/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75808 | | | 0.00 | 0 | 0 |
| Total VKC10 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 VKC10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC11 On 04/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.06871 | | | | 0.00 | 0 | 0 |
| Total VKC11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC11 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC12 On 01/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55883 | | | | 0.00 | 0 | 0 |
| Total VKC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC12 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC13 On 01/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58064 | | | | 0.00 | 0 | 0 |
| Total VKC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC13 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE02 On 08/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.66269 | | | | 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 | 101.66487 | | | | 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 | 100.81918 | | | | 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 | 100.62863 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63750 | | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.05663 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.05950 | 100.00000 | 7.04553 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.21958 | 100.00000 | 7.19704 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.02919 | 100.00000 | 8.98948 | | | | 0.00 | 0 | 0 |
| Total VPA03U 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 VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01 On 20/01/2023 Spot Bond | | | 100.00000 | 6.88703 | 100.00000 | 6.87340 | | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB02 On 20/04/2023 Spot Bond | | | 100.00000 | 7.13453 | 100.00000 | 7.11226 | | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03 On 20/10/2023 Spot Bond | | | 100.00000 | 9.22860 | 100.00000 | 9.18802 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS1 On 25/11/2029 Spot Bond | | | 100.00000 | 0.00035 | 100.00000 | 0.00035 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 7.09500 | 108.18143 | 7.09500 | 108.16094 | | | | 0.00 | 0 | 9,100,000,000 |
| Total WS04 SPOT | | | | | | | | | | 0.00 | 0 | 9,100,000,000 |
| Total For WS04 | | | | | | | | | | 0.00 | 0 | 9,100,000,000 |
| WS05 On 01/08/2018 Spot Bond | | | 1.69000 | 244.16339 | 1.69000 | 244.07072 | | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 7.51000 | 105.91725 | 7.51000 | 105.89604 | | | | 0.00 | 0 | 5,000,000,000 |
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.96500 | 106.90239 | 7.96500 | 106.87971 | | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 8.31500 | 106.29642 | 8.31500 | 106.27290 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.56500 | 105.62781 | 8.56500 | 105.60375 | | | | 0.00 | 0 | 3,854,600,000 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 3,854,600,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 3,854,600,000 |
| Z083 On 30/09/2019 Spot Bond | | | 7.35500 | 75.32461 | 7.35500 | 75.30966 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 53.63958 | 100.00000 | 53.53781 | | | | 0.00 | 0 | 0 |
| Total ZA029 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 ZA029 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 47,193,637,288,809,100.00 | 5,302,595,423,812 | 786,290,083,472 |
| Total for SPOT : | | | | | | | | | 47,193,637,288,809,100.00 | 302,595,423,812 | 786,290,083,472 |
| Total Futures | | | | | | | | | 47,193,637,346,082,000.00 | 302,595,424,265 | 786,290,556,130 |
| Total Options | | | | | | | | | 0.00 | 0 | 67,402 |
| Grand Total: | | | | | | | | | 47,193,637,346,082,000.00 | 302,595,424,265 | 786,290,623,532 |