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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2015

| 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 | | | 9.94172 | 80.92171 | 9.89759 | 81.23091 | | | 0.00 | 0 | 6,561 |
| ES33 On 04/02/2016 Bond Future | | | 10.03638 | 82.25383 | 9.99072 | 82.56863 | | | 0.00 | 0 | 0 |
| ES33 On 05/05/2016 Bond Future | | | 10.11896 | 79.90970 | 10.07170 | 80.23092 | | | 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 | | | 6,702.47000 | 6.70247 | 7,011,670 | | 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 | | | 6,623.24000 | 6.62324 | 6,932,440 | | 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 | | | 6,781.80000 | 6.78180 | 7,091,000 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Put | | | 0.00000 | 0.00000 | 250,670 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.01 | Call | | | 133.15000 | 0.13315 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.01 | Put | | | 0.00000 | 0.00000 | 181,650 | | 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 | | | 4.98000 | 0.00498 | 319,780 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Call | | | 64.13000 | 0.06413 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/05/2016 Bond Future | 9.99 | Put | | | 560.00000 | 0.56000 | 881,220 | | 0.00 | 0 | 0 |

| 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 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 10.00 | Put | | | 491.13000 | 0.49113 | 812,350 | | 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 | | | 422.36000 | 0.42236 | 743,580 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 123.64768 | 123.64768 | 123.93410 | 123.93410 | | | 0.00 | 0 | 625 |
| I2025 | On | 04/02/2016 | Bond Future | | | 124.47298 | 124.47298 | 124.76528 | 124.76528 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 625 |
| 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 | | | 924.10000 | 0.92410 | 637,680 | | 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 | 05/11/2015 | Bond Future | 122.99 | Call | | | 944.10000 | 0.94410 | 657,680 | | 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 | | | 934.10000 | 0.93410 | 647,680 | | 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 | | | 1,234.72000 | 1.23472 | 1,527,020 | | 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 | | | 1,244.72000 | 1.24472 | 1,537,020 | | 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 | | | 1,224.72000 | 1.22472 | 1,517,020 | | 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 | | | 102.91697 | 102.91697 | 102.89539 | 102.89539 | | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | | | 104.61950 | 104.61950 | 104.59854 | 104.59854 | | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | | | 105.47908 | 105.47908 | 105.45841 | 105.45841 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 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 | | | 485.39000 | 0.48539 | 506,970 | | 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 | | | 505.39000 | 0.50539 | 526,970 | | 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 | | | 495.39000 | 0.49539 | 516,970 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.41 | Call | | | 2,188.54000 | 2.18854 | 2,209,500 | | 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 | | | 2,208.54000 | 2.20854 | 2,229,500 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | Call | | | 2,198.54000 | 2.19854 | 2,219,500 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | 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 | | | 3,068.41000 | 3.06841 | 3,089,080 | | 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 | | | 3,058.41000 | 3.05841 | 3,079,080 | | 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 | | | 3,048.41000 | 3.04841 | 3,069,080 | | 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 | | | 127.90206 | 127.90206 | 127.87522 | 127.87522 | | | 209,247,770.16 | 1,636 | 5,673 |
| I2038 | On | 04/02/2016 | Bond Future | | | 128.64525 | 128.64525 | 128.61903 | 128.61903 | | | 210,463,629.00 | 1,636 | 2,381 |
| Total I2038 Future | | | | | | | | | | | | 419,711,399.16 | 3,272 | 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 | | | 6,114.78000 | 6.11478 | 6,087,940 | | 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 | | | 6,124.78000 | 6.12478 | 6,097,940 | | 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 | | | 6,134.78000 | 6.13478 | 6,107,940 | | 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 | | | 2,370.97000 | 2.37097 | 2,344,750 | | 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 | | | 2,380.97000 | 2.38097 | 2,354,750 | | 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 | | | 2,390.97000 | 2.39097 | 2,364,750 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 419,711,399.16 | 3,272 | 8,054 |
| I2046 | On | 05/11/2015 | Bond Future | | | 127.22966 | 127.22966 | 127.61933 | 127.61933 | | | 0.00 | 0 | 6,943 |
| I2046 | On | 04/02/2016 | Bond Future | | | 129.33438 | 129.33438 | 129.73172 | 129.73172 | | | 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 | | | 5,370.67000 | 5.37067 | 5,760,340 | | 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 | | | 5,380.67000 | 5.38067 | 5,770,340 | | 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 | | | 5,390.67000 | 5.39067 | 5,780,340 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Call | | | 1,741.72000 | 1.74172 | 1,344,380 | | 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 | | | 1,731.72000 | 1.73172 | 1,334,380 | | 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 | | | 1,721.72000 | 1.72172 | 1,324,380 | | 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 | | | 135.09404 | 135.09404 | 135.06507 | 135.06507 | | | 166,570,951.32 | 1,233 | 4,198 |
| I2050 | On | 04/02/2016 | Bond Future | | | 135.80025 | 135.80025 | 135.77209 | 135.77209 | | | 167,441,708.25 | 1,233 | 1,233 |
| Total I2050 Future | | | | | | | | | | | | 334,012,659.57 | 2,466 | 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 | | | 9,924.93000 | 9.92493 | 9,895,960 | | 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 | | | 9,934.93000 | 9.93493 | 9,905,960 | | 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 | | | 9,944.93000 | 9.94493 | 9,915,960 | | 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 | | | 2,217.91000 | 2.21791 | 2,189,750 | | 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 | | | 2,227.91000 | 2.22791 | 2,199,750 | | 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 | | | 2,237.91000 | 2.23791 | 2,209,750 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 334,012,659.57 | 2,466 | 5,431 |
| R186 | On | 05/11/2015 | Bond Future | | | 8.37830 | 119.20593 | 8.34388 | 119.47713 | | 9.03 | 238,411,860.00 | 2,000 | 34,887 |
| R186 | On | 04/02/2016 | Bond Future | | | 8.44090 | 115.87087 | 8.40505 | 116.14741 | | 9.07 | 105,442,491.70 | 910 | 6,127 |
| R186 | On | 05/05/2016 | Bond Future | | | 8.48971 | 117.90825 | 8.45232 | 118.19086 | | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | | | 8.53932 | 114.72109 | 8.50042 | 115.00903 | | 9.07 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 343,854,351.70 | 2,910 | 41,014 |
| R186 | On | 05/11/2015 | Bond Future | 8.85 | Call | | | 3,911.54000 | 3.91154 | 3,640,910 | 9.30 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.85 | Put | | | 9.97000 | 0.00997 | 10,540 | 9.30 | 0.00 | 0 | 2,283 |
| R186 | On | 05/11/2015 | Bond Future | 9.00 | Call | | | 5,024.64000 | 5.02464 | 4,753,380 | 9.37 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 9.00 | Put | | | 1.53000 | 0.00153 | 1,470 | 9.37 | 0.00 | 0 | 2,600 |
| R186 | On | 05/11/2015 | Bond Future | 8.50 | Call | | | 1,488.81000 | 1.48881 | 1,259,190 | 9.14 | 0.00 | 0 | 650 |
| R186 | On | 05/11/2015 | Bond Future | 8.50 | Put | | | 265.66000 | 0.26566 | 307,240 | 9.14 | 0.00 | 0 | 4,666 |
| R186 | On | 05/11/2015 | Bond Future | 8.55 | Call | | | 1,793.45000 | 1.79345 | 1,550,130 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.55 | Put | | | 182.31000 | 0.18231 | 210,190 | 9.16 | 0.00 | 0 | 4,667 |
| R186 | On | 05/11/2015 | Bond Future | 8.75 | Call | | | 3,174.92000 | 3.17492 | 2,906,790 | 9.25 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.75 | Put | | | 29.75000 | 0.02975 | 32,820 | 9.25 | 0.00 | 0 | 10,200 |
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Call | | | 431.04000 | 0.43104 | 309,740 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 1,095.61000 | 1.09561 | 1,245,510 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.35 | Call | | | 740.14000 | 0.74014 | 572,600 | 9.07 | 0.00 | 0 | 843 |
| R186 | On | 05/11/2015 | Bond Future | 8.35 | Put | | | 691.86000 | 0.69186 | 795,520 | 9.07 | 0.00 | 0 | 9,430 |
| R186 | On | 05/11/2015 | Bond Future | 8.45 | Call | | | 1,209.26000 | 1.20926 | 997,050 | 9.12 | 0.00 | 0 | 200 |
| R186 | On | 05/11/2015 | Bond Future | 8.45 | Put | | | 375.91000 | 0.37591 | 434,900 | 9.12 | 0.00 | 0 | 6,308 |

| 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 | 8.22 | Call | | | 327.88000 | 0.32788 | 226,780 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Put | | | 1,311.20000 | 1.31120 | 1,481,300 | 9.02 | 0.00 | 0 | 1,090 |
| R186 | On | 05/11/2015 | Bond Future | 8.24 | Call | | | 376.93000 | 0.37693 | 265,840 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.24 | Put | | | 1,200.73000 | 1.20073 | 1,360,840 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.25 | Call | | | 403.35000 | 0.40335 | 287,170 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.25 | Put | | | 1,147.50000 | 1.14750 | 1,302,520 | 9.03 | 0.00 | 0 | 8,650 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 1.92000 | 0.00192 | 0,630 | 8.86 | 0.00 | 0 | 1,200 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 4,821.37000 | 4.82137 | 5,091,280 | 8.86 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Call | | | 9.11000 | 0.00911 | 3,770 | 8.90 | 0.00 | 0 | 674 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Put | | | 3,915.53000 | 3.91553 | 4,181,390 | 8.90 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 47.57000 | 0.04757 | 24,960 | 8.94 | 0.00 | 0 | 200 |
| R186 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 2,805.50000 | 2.80550 | 3,054,090 | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Call | | | 1.40000 | 0.00140 | 0,440 | 8.85 | 0.00 | 0 | 169 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Put | | | 4,987.87000 | 4.98787 | 5,258,110 | 8.85 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 7,453.81000 | 7.45381 | 7,699,850 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 1,143.30000 | 1.14330 | 1,221,290 | 9.18 | 0.00 | 0 | 6,695 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 230.49000 | 0.23049 | 201,540 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 7,606.52000 | 7.60652 | 7,854,110 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 237.86000 | 0.23786 | 208,150 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 7,529.87000 | 7.52987 | 7,776,700 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 245.74000 | 0.24574 | 215,240 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 3,766.91000 | 3.76691 | 3,568,360 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Call | | | 2,673.00000 | 2.67300 | 2,534,610 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Put | | | 3,527.70000 | 3.52770 | 3,671,920 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Call | | | 2,708.39000 | 2.70839 | 2,568,870 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Put | | | 3,486.64000 | 3.48664 | 3,629,730 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 749.98000 | 0.74998 | 693,110 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 7,785.30000 | 7.78530 | 8,011,040 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Call | | | 2,637.54000 | 2.63754 | 2,500,290 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Put | | | 3,568.75000 | 3.56875 | 3,714,110 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 3,624.89000 | 3.62489 | 3,472,630 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 3,702.18000 | 3.70218 | 3,837,860 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 3,661.88000 | 3.66188 | 3,508,690 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 3,664.99000 | 3.66499 | 3,799,740 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 3,699.48000 | 3.69948 | 3,545,370 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 3,628.47000 | 3.62847 | 3,762,300 | 9.07 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 60,525 |
| Total For R186 | | | | | | | | | | | | 343,854,351.70 | 2,910 | 101,539 |
| R197 | On | 05/11/2015 | Bond Future | | | 296.41947 | 296.41947 | 296.45810 | 296.45810 | | | 0.00 | 0 | 927 |
| R197 | On | 04/02/2016 | Bond Future | | | 294.96942 | 294.96942 | 295.01090 | 295.01090 | | | 0.00 | 0 | 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 | | | | | | | | | | | | 0.00 | 0 | 930 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Call | | | 1,468.10000 | 1.46810 | 1,429,470 | | 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 | | | 1,458.10000 | 1.45810 | 1,419,470 | | 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 | | | 1,448.10000 | 1.44810 | 1,409,470 | | 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 | 297.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.00 | Put | | | 1,989.10000 | 1.98910 | 2,030,580 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Put | | | 1,999.10000 | 1.99910 | 2,040,580 | | 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 | | | 1,979.10000 | 1.97910 | 2,020,580 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 930 |
| R202 | On | 05/11/2015 | Bond Future | | | 242.68953 | 242.68953 | 242.80790 | 242.80790 | | | 5,096,480.13 | 21 | 52,239 |
| R202 | On | 04/02/2016 | Bond Future | | | 243.32953 | 243.32953 | 243.45174 | 243.45174 | | | 5,109,920.13 | 21 | 1,661 |
| Total R202 Future | | | | | | | | | | | | 10,206,400.26 | 42 | 53,900 |
| R202 | On | 05/11/2015 | Bond Future | 245.99 | Put | | | 3,182.10000 | 3.18210 | 3,300,470 | | 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 | | | 3,192.10000 | 3.19210 | 3,310,470 | | 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 | | | 3,202.10000 | 3.20210 | 3,320,470 | | 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 | | | 3,461.74000 | 3.46174 | 3,339,530 | | 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 | | | 3,451.74000 | 3.45174 | 3,329,530 | | 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 | | | 3,441.74000 | 3.44174 | 3,319,530 | | 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 | | | | | | | | | | | | 10,206,400.26 | 42 | 53,900 |
| R2023 | On | 05/11/2015 | Bond Future | | | 8.09413 | 99.63170 | 8.06980 | 99.76252 | | 7.17 | 58,782,703.00 | 590 | 12,570 |
| R2023 | On | 04/02/2016 | Bond Future | | | 8.16441 | 101.27186 | 8.13878 | 101.40553 | | 6.66 | 59,750,397.40 | 590 | 1,675 |
| R2023 | On | 05/05/2016 | Bond Future | | | 8.21063 | 99.12400 | 8.18358 | 99.26104 | | 6.94 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 118,533,100.40 | 1,180 | 14,245 |
| R2023 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 719.31000 | 0.71931 | 784,080 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 308.60000 | 0.30860 | 239,870 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 685.12000 | 0.68512 | 747,210 | 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 | | | 329.50000 | 0.32950 | 258,080 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 651.96000 | 0.65196 | 711,360 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 288.70000 | 0.28870 | 222,650 | 7.17 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 1,095.78000 | 1.09578 | 1,032,380 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 1,770.84000 | 1.77084 | 1,841,110 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 1,051.38000 | 1.05138 | 989,590 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 1,831.80000 | 1.83180 | 1,903,680 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 1,073.33000 | 1.07333 | 1,010,730 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 1,801.05000 | 1.80105 | 1,872,120 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Call | | | 2,135.32000 | 2.13532 | 2,057,870 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Put | | | 1,849.75000 | 1.84975 | 1,909,340 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Call | | | 2,162.17000 | 2.16217 | 2,084,170 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Put | | | 1,826.10000 | 1.82610 | 1,885,140 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Call | | | 2,189.50000 | 2.18950 | 2,110,950 | 6.94 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Put | | | 1,802.96000 | 1.80296 | 1,861,450 | 6.94 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 118,533,100.40 | 1,180 | 14,245 |
| R203 | On | 05/11/2015 | Bond Future | | | 7.01991 | 103.34979 | 6.98512 | 103.40997 | | 1.79 | 0.00 | 0 | 15,930 |
| R203 | On | 04/02/2016 | Bond Future | | | 7.08424 | 105.05114 | 7.04310 | 105.11302 | | 1.12 | 0.00 | 0 | 4,683 |
| R203 | On | 05/05/2016 | Bond Future | | | 7.07283 | 102.72869 | 7.02279 | 102.79275 | | 1.39 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 20,613 |
| 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 | | | 1,741.31000 | 1.74131 | 1,801,490 | 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 | | | 1,723.62000 | 1.72362 | 1,783,800 | 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 | | | 1,705.93000 | 1.70593 | 1,766,110 | 1.68 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Call | | | 427.94000 | 0.42794 | 385,750 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Put | | | 132.26000 | 0.13226 | 151,950 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Call | | | 438.37000 | 0.43837 | 395,660 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Put | | | 127.70000 | 0.12770 | 146,870 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Call | | | 448.91000 | 0.44891 | 405,700 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Put | | | 123.26000 | 0.12326 | 141,930 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Call | | | 577.36000 | 0.57736 | 538,260 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Put | | | 299.70000 | 0.29970 | 324,660 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Call | | | 585.63000 | 0.58563 | 546,250 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Put | | | 295.21000 | 0.29521 | 319,890 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Call | | | 593.66000 | 0.59366 | 553,990 | 1.43 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Put | | | 290.49000 | 0.29049 | 314,880 | 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 | 20,613 |
| R2030 On 05/11/2015 Bond Future | | | 8.80320 | 95.75159 | 8.76880 | 96.01558 | | | 0.00 | 0 | 9,973 |
| R2030 On 04/02/2016 Bond Future | | | 8.86740 | 93.32134 | 8.83179 | 93.59030 | | | 0.00 | 0 | 1,170 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 11,143 |
| R2030 On 05/11/2015 Bond Future | 8.50 | Put | | | 2,099.27000 | 2.09927 | 2,363,260 | | 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 | | | 2,020.00000 | 2.02000 | 2,283,990 | | 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 | | | 2,178.63000 | 2.17863 | 2,442,620 | | 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 | | | 698.34000 | 0.69834 | 967,300 | | 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 | | | 621.90000 | 0.62190 | 890,860 | | 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 | | | 545.56000 | 0.54556 | 814,520 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 11,143 |
| R2032 On 05/11/2015 Bond Future | | | 8.89812 | 95.37366 | 8.85869 | 95.69756 | | | 0.00 | 0 | 2,982 |
| R2032 On 04/02/2016 Bond Future | | | 8.96187 | 96.94365 | 8.92113 | 97.27353 | | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | | | 9.01490 | 94.49119 | 8.97277 | 94.82787 | | | 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 | | | 7,565.48000 | 7.56548 | 7,889,380 | | 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 | | | 7,473.50000 | 7.47350 | 7,797,400 | | 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 | | | 7,381.64000 | 7.38164 | 7,705,540 | | 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 | | | 1,903.80000 | 1.90380 | 2,233,680 | | 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 | | | 1,820.28000 | 1.82028 | 2,150,160 | | 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 | | | 1,736.86000 | 1.73686 | 2,066,740 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Call | | | 137.91000 | 0.13791 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 198,770 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Call | | | 217.81000 | 0.21781 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 118,870 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Call | | | 297.61000 | 0.29761 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 39,070 | | 0.00 | 0 | 0 |

| 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 | | | 9.08800 | 96.84373 | 9.04355 | 97.24210 | | | 0.00 | 0 | 49,704 |
| R2037 On 04/02/2016 Bond Future | | | 9.15096 | 94.18107 | 9.10511 | 94.58664 | | | 0.00 | 0 | 2,168 |
| R2037 On 05/05/2016 Bond Future | | | 9.20510 | 95.83787 | 9.15779 | 96.25162 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 51,872 |
| 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 | | | 10,265.91000 | 10.26591 | 10,664,280 | | 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 | | | 10,160.53000 | 10.16053 | 10,558,900 | | 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 | | | 10,055.32000 | 10.05532 | 10,453,690 | | 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 04/02/2016 Bond Future | 8.76 | Put | | | 3,142.67000 | 3.14267 | 3,548,240 | | 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 | | | 3,329.78000 | 3.32978 | 3,735,350 | | 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 | | | 3,236.16000 | 3.23616 | 3,641,730 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.00 | Put | | | 1,400.90000 | 1.40090 | 1,814,650 | | 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 | | | 1,311.15000 | 1.31115 | 1,724,900 | | 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 | | | 1,490.78000 | 1.49078 | 1,904,530 | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 51,872 |
| R204 On 05/11/2015 Bond Future | | | 7.37980 | 104.78798 | 7.35538 | 104.85556 | | 3.11 | 0.00 | 0 | 18,430 |
| R204 On 04/02/2016 Bond Future | | | 7.44867 | 102.47687 | 7.42156 | 102.54631 | | 2.53 | 0.00 | 0 | 7,238 |
| R204 On 05/05/2016 Bond Future | | | 7.48208 | 104.27857 | 7.45162 | 104.35033 | | 2.72 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 25,668 |
| 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 | | | 3,146.69000 | 3.14669 | 3,214,270 | 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 | | | 3,117.95000 | 3.11795 | 3,185,530 | 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 | | | 3,089.21000 | 3.08921 | 3,156,790 | 2.95 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.49 | Call | | | 635.86000 | 0.63586 | 595,420 | 2.53 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.49 | Put | | | 460.66000 | 0.46066 | 489,660 | 2.53 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.50 | Call | | | 650.19000 | 0.65019 | 609,230 | 2.53 | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.50 | Put | | | 449.43000 | 0.44943 | 477,910 | 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 | | | 664.91000 | 0.66491 | 623,450 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 438.59000 | 0.43859 | 466,570 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Call | | | 1,211.99000 | 1.21199 | 1,165,080 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Put | | | 535.11000 | 0.53511 | 559,960 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Call | | | 1,227.19000 | 1.22719 | 1,179,980 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Put | | | 526.94000 | 0.52694 | 551,490 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Call | | | 1,242.47000 | 1.24247 | 1,194,980 | 2.76 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Put | | | 518.86000 | 0.51886 | 543,130 | 2.76 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 25,668 |
| R2044 | On | 05/11/2015 | Bond Future | | | 9.15768 | 98.30492 | 9.10819 | 98.78697 | | | 14,942,347.84 | 152 | 17,364 |
| R2044 | On | 04/02/2016 | Bond Future | | | 9.21818 | 95.54104 | 9.16717 | 96.03182 | | | 14,522,238.08 | 152 | 1,532 |
| R2044 | On | 05/05/2016 | Bond Future | | | 9.27030 | 97.22176 | 9.21775 | 97.72214 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 29,464,585.92 | 304 | 18,896 |
| 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 | | | 9,172.05000 | 9.17205 | 9,654,100 | | 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 | | | 9,058.16000 | 9.05816 | 9,540,210 | | 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 | | | 8,944.49000 | 8.94449 | 9,426,540 | | 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 | | | 1,638.91000 | 1.63891 | 2,129,690 | | 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 | | | 1,539.54000 | 1.53954 | 2,030,320 | | 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 | 04/02/2016 | Bond Future | 8.99 | Put | | | 1,738.46000 | 1.73846 | 2,229,240 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 2,221.37000 | 2.22137 | 2,721,750 | | 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 | | | 2,122.00000 | 2.12200 | 2,622,380 | | 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 | | | 2,022.81000 | 2.02281 | 2,523,190 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 29,464,585.92 | 304 | 18,896 |
| R2048 | On | 05/11/2015 | Bond Future | | | 9.14282 | 97.63567 | 9.08832 | 98.18127 | | | 15,426,435.86 | 158 | 48,246 |
| R2048 | On | 04/02/2016 | Bond Future | | | 9.20467 | 99.24293 | 9.14850 | 99.79825 | | | 15,680,382.94 | 158 | 19,558 |
| R2048 | On | 05/05/2016 | Bond Future | | | 9.25265 | 96.55266 | 9.19484 | 97.11872 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 31,106,818.80 | 316 | 67,804 |
| 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 | | | 12,022.15000 | 12.02215 | 12,567,750 | | 0.00 | 0 | 0 |

| 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 | | | 12,269.32000 | 12.26932 | 12,814,920 | | 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 | | | 12,145.61000 | 12.14561 | 12,691,210 | | 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 | | | 1,598.12000 | 1.59812 | 2,153,440 | | 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 | | | 1,495.91000 | 1.49591 | 2,051,230 | | 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 | | | 1,393.89000 | 1.39389 | 1,949,210 | | 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 | | | 2,054.37000 | 2.05437 | 2,620,430 | | 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 | | | 1,952.28000 | 1.95228 | 2,518,340 | | 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 | | | 1,850.38000 | 1.85038 | 2,416,440 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 31,106,818.80 | 316 | 67,804 |
| R207 | On | 05/11/2015 | Bond Future | | | 7.66955 | 100.83269 | 7.65023 | 100.90013 | | 4.38 | 0.00 | 0 | 40,817 |
| R207 | On | 04/02/2016 | Bond Future | | | 7.74140 | 98.85122 | 7.72043 | 98.92050 | | 3.77 | 548,426,568.56 | 5,548 | 6,169 |
| R207 | On | 05/05/2016 | Bond Future | | | 7.79161 | 100.58952 | 7.76866 | 100.66109 | | 3.93 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | | | 7.84338 | 98.74939 | 7.81843 | 98.82243 | | 3.77 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 548,426,568.56 | 5,548 | 46,986 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Call | | | 52.77000 | 0.05277 | 36,530 | 4.31 | 0.00 | 0 | 53 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Put | | | 825.48000 | 0.82548 | 876,680 | 4.31 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Call | | | 99.12000 | 0.09912 | 73,800 | 4.33 | 0.00 | 0 | 19 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Put | | | 625.43000 | 0.62543 | 667,550 | 4.33 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 474.02000 | 0.47402 | 416,100 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 161.15000 | 0.16115 | 170,670 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 497.56000 | 0.49756 | 438,700 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 149.91000 | 0.14991 | 158,490 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 521.66000 | 0.52166 | 461,930 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 139.25000 | 0.13925 | 146,960 | 4.38 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 1,216.75000 | 1.21675 | 1,258,710 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 463.52000 | 0.46352 | 435,730 | 3.72 | 0.00 | 0 | 19 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 1,195.33000 | 1.19533 | 1,236,820 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 475.67000 | 0.47567 | 447,410 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 1,174.14000 | 1.17414 | 1,215,160 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Call | | | 239.82000 | 0.23982 | 222,180 | 3.67 | 0.00 | 0 | 43 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Put | | | 1,742.29000 | 1.74229 | 1,793,930 | 3.67 | 0.00 | 0 | 0 |

| 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 | 7.49 | Call | | | 451.58000 | 0.45158 | 424,260 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Call | | | 1,298.36000 | 1.29836 | 1,256,720 | 3.96 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Put | | | 1,013.91000 | 1.01391 | 1,043,840 | 3.96 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 840.18000 | 0.84018 | 807,970 | 3.89 | 0.00 | 0 | 43 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 1,493.76000 | 1.49376 | 1,533,120 | 3.89 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Call | | | 1,264.28000 | 1.26428 | 1,223,250 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Put | | | 1,042.03000 | 1.04203 | 1,072,570 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Call | | | 1,281.26000 | 1.28126 | 1,239,920 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Put | | | 1,027.90000 | 1.02790 | 1,058,130 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 1,621.25000 | 1.62125 | 1,577,360 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 1,062.20000 | 1.06220 | 1,091,350 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 1,587.48000 | 1.58748 | 1,544,090 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 1,086.61000 | 1.08661 | 1,116,260 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 1,604.32000 | 1.60432 | 1,560,680 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 1,074.36000 | 1.07436 | 1,103,760 | 3.82 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 177 |
| Total For R207 | | | | | | | | | | | | 548,426,568.56 | 5,548 | 47,163 |
| R208 | On | 05/11/2015 | Bond Future | | | 7.86412 | 95.92727 | 7.83976 | 96.02959 | | 5.64 | 0.00 | 0 | 39,545 |
| R208 | On | 04/02/2016 | Bond Future | | | 7.93305 | 97.50642 | 7.90710 | 97.61108 | | 4.98 | 0.00 | 0 | 1,200 |
| R208 | On | 05/05/2016 | Bond Future | | | 7.98151 | 95.81947 | 7.95372 | 95.92698 | | 5.27 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 40,745 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Put | | | 0.55000 | 0.00055 | 0,450 | 5.87 | 0.00 | 0 | 2,200 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 607.06000 | 0.60706 | 663,170 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 200.55000 | 0.20055 | 152,210 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 578.73000 | 0.57873 | 632,710 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 215.25000 | 0.21525 | 164,750 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 551.21000 | 0.55121 | 603,030 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Call | | | 2,646.03000 | 2.64603 | 2,543,610 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 186.64000 | 0.18664 | 140,430 | 5.64 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Call | | | 708.12000 | 0.70812 | 662,360 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Put | | | 1,385.45000 | 1.38545 | 1,444,350 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Call | | | 724.50000 | 0.72450 | 678,060 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Put | | | 1,361.13000 | 1.36113 | 1,419,350 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Call | | | 741.13000 | 0.74113 | 694,010 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Put | | | 1,337.09000 | 1.33709 | 1,394,630 | 4.92 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Call | | | 1,552.51000 | 1.55251 | 1,492,660 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Put | | | 1,373.55000 | 1.37355 | 1,421,210 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Call | | | 1,573.19000 | 1.57319 | 1,512,890 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Put | | | 1,355.61000 | 1.35561 | 1,402,820 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Call | | | 1,532.26000 | 1.53226 | 1,472,870 | 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 | 7.99 | Put | | | 1,391.93000 | 1.39193 | 1,440,050 | 5.27 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 2,200 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 42,945 |
| R209 | On | 05/11/2015 | Bond Future | | | 9.00739 | 75.15480 | 8.96290 | 75.48592 | | 14.54 | 0.00 | 0 | 24,624 |
| R209 | On | 04/02/2016 | Bond Future | | | 9.06539 | 76.39201 | 9.01959 | 76.72910 | | 14.36 | 0.00 | 0 | 3,406 |
| R209 | On | 05/05/2016 | Bond Future | | | 9.11387 | 74.58587 | 9.06669 | 74.92974 | | 14.64 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 28,030 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 7,835.01000 | 7.83501 | 8,166,130 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 0.01000 | 0.00001 | 0,000 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 7,748.35000 | 7.74835 | 8,079,460 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 0.01000 | 0.00001 | 0,000 | 14.17 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.50 | Put | | | 3,600.01000 | 3.60001 | 3,920,490 | 14.41 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.00 | Call | | | 878.79000 | 0.87879 | 666,190 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.00 | Put | | | 602.51000 | 0.60251 | 721,030 | 14.72 | 0.00 | 0 | 500 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 7,661.82000 | 7.66182 | 7,992,930 | 14.17 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Call | | | 1,674.48000 | 1.67448 | 1,391,450 | 14.83 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Put | | | 224.37000 | 0.22437 | 272,460 | 14.83 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Call | | | 2,213.38000 | 2.21338 | 1,906,790 | 14.89 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Put | | | 115.38000 | 0.11538 | 139,910 | 14.89 | 0.00 | 0 | 900 |
| R209 | On | 05/11/2015 | Bond Future | 8.50 | Call | | | 18.17000 | 0.01817 | 7,530 | 14.41 | 0.00 | 0 | 900 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,474.48000 | 1.47448 | 1,338,600 | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 3,429.70000 | 3.42970 | 3,630,910 | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Call | | | 4,514.99000 | 4.51499 | 4,257,830 | 14.70 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Put | | | 954.51000 | 0.95451 | 1,034,440 | 14.70 | 0.00 | 0 | 2,200 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,419.16000 | 1.41916 | 1,286,730 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 3,528.23000 | 3.52823 | 3,732,890 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,446.65000 | 1.44665 | 1,312,500 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 3,478.74000 | 3.47874 | 3,681,680 | 14.24 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 2,943.79000 | 2.94379 | 2,767,730 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 3,434.02000 | 3.43402 | 3,601,830 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 2,978.99000 | 2.97899 | 2,801,650 | 14.65 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 3,395.40000 | 3.39540 | 3,561,930 | 14.65 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,909.24000 | 2.90924 | 2,734,470 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 3,473.40000 | 3.47340 | 3,642,500 | 14.64 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 4,500 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 32,530 |
| R210 | On | 05/11/2015 | Bond Future | | | 181.30568 | 181.30568 | 181.46204 | 181.46204 | | | 0.00 | 0 | 2,889 |
| R210 | On | 04/02/2016 | Bond Future | | | 184.30504 | 184.30504 | 184.46565 | 184.46565 | | | 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 | | | 537.96000 | 0.53796 | 694,320 | | 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 | | | 547.96000 | 0.54796 | 704,320 | | 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 | | | 527.96000 | 0.52796 | 684,320 | | 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 | | | 524.35000 | 0.52435 | 684,960 | | 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 | | | 534.35000 | 0.53435 | 694,960 | | 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 | | | 544.35000 | 0.54435 | 704,960 | | 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 | | | 136.41725 | 136.41725 | 136.39140 | 136.39140 | | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | | | 136.98022 | 136.98022 | 136.95510 | 136.95510 | | | 0.00 | 0 | 1,120 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R211 | On | 05/11/2015 | Bond Future | 135.00 | Call | | | 1,391.40000 | 1.39140 | 1,417,250 | | 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 | | | 1,381.40000 | 1.38140 | 1,407,250 | | 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 | 05/11/2015 | Bond Future | 134.99 | Call | | | 1,401.40000 | 1.40140 | 1,427,250 | | 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 | 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 | | | 2,034.90000 | 2.03490 | 2,009,780 | | 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 | | | 2,044.90000 | 2.04490 | 2,019,780 | | 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 | | | 2,054.90000 | 2.05490 | 2,029,780 | | 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 | | | 142.31151 | 142.31151 | 142.36390 | 142.36390 | | | 0.00 | 0 | 1,928 |
| R212 | On | 04/02/2016 | Bond Future | | | 142.80664 | 142.80664 | 142.86114 | 142.86114 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 1,928 |
| R212 | On | 05/11/2015 | Bond Future | 146.01 | Put | | | 3,646.10000 | 3.64610 | 3,698,490 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Put | | | 3,626.10000 | 3.62610 | 3,678,490 | | 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 | | | 3,636.10000 | 3.63610 | 3,688,490 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | 3,128.86000 | 3.12886 | 3,183,360 | | 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 | | | 3,138.86000 | 3.13886 | 3,193,360 | | 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 | | | 3,148.86000 | 3.14886 | 3,203,360 | | 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 | | | 8.85834 | 85.94420 | 8.82395 | 86.19822 | | 12.43 | 0.00 | 0 | 21,426 |
| R213 | On | 04/02/2016 | Bond Future | | | 8.92394 | 87.35900 | 8.88838 | 87.61785 | | 12.17 | 0.00 | 0 | 2,178 |
| R213 | On | 05/05/2016 | Bond Future | | | 8.97358 | 85.34676 | 8.93683 | 85.61101 | | 12.44 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 23,604 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 8,588.81000 | 8.58881 | 8,842,830 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 8,504.14000 | 8.50414 | 8,758,160 | 11.98 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.99 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 8,419.58000 | 8.41958 | 8,673,600 | 11.99 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,728.28000 | 1.72828 | 1,607,290 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 2,820.59000 | 2.82059 | 2,958,450 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,759.65000 | 1.75965 | 1,637,280 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 2,777.72000 | 2.77772 | 2,914,200 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,791.37000 | 1.79137 | 1,667,620 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 2,735.29000 | 2.73529 | 2,870,390 | 12.07 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Call | | | 2,440.19000 | 2.44019 | 2,316,590 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Put | | | 3,875.55000 | 3.87555 | 4,016,200 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Call | | | 2,471.49000 | 2.47149 | 2,346,890 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Put | | | 3,833.10000 | 3.83310 | 3,972,750 | 12.44 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Call | | | 2,503.51000 | 2.50351 | 2,377,910 | 12.45 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Put | | | 3,791.46000 | 3.79146 | 3,930,110 | 12.45 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 23,604 |
| R214 | On | 05/11/2015 | Bond Future | | | 9.07258 | 75.90528 | 9.02308 | 76.29249 | | 15.26 | 0.00 | 0 | 16,945 |
| R214 | On | 04/02/2016 | Bond Future | | | 9.13234 | 77.15487 | 9.08138 | 77.54895 | | 15.11 | 0.00 | 0 | 8,326 |
| R214 | On | 05/05/2016 | Bond Future | | | 9.17835 | 75.21667 | 9.12594 | 75.61843 | | 15.40 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 25,271 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 8,699.60000 | 8.69960 | 9,086,810 | 14.74 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 8,887.39000 | 8.88739 | 9,274,600 | 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 | | | 0.00000 | 0.00000 | 0,000 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 8,793.41000 | 8.79341 | 9,180,620 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 193.31000 | 0.19331 | 161,890 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 9,518.45000 | 9.51845 | 9,881,110 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 199.44000 | 0.19944 | 167,190 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 9,430.83000 | 9.43083 | 9,792,660 | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 206.03000 | 0.20603 | 172,900 | 14.60 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 9,343.84000 | 9.34384 | 9,704,790 | 14.60 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,886.81000 | 2.88681 | 2,692,060 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 3,945.61000 | 3.94561 | 4,152,620 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 2,921.99000 | 2.92199 | 2,725,750 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 3,902.07000 | 3.90207 | 4,107,590 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 2,957.61000 | 2.95761 | 2,759,870 | 15.41 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 3,859.11000 | 3.85911 | 4,063,130 | 15.41 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 25,271 |
| Total for Bond | | | | | | | | | | | | 1,835,315,884.37 | 16,038 | 574,656 |
| 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 | | | 496.64700 | 496.64700 | 497.82100 | 497.82100 | | | 253,289,970.00 | 51 | 400 |
| GOVI On 04/02/2016 GOVI | | | 504.82000 | 504.82000 | 506.01600 | 506.01600 | | | 252,410,000.00 | 50 | 76 |
| GOVI On 05/05/2016 GOVI | | | 513.68600 | 513.68600 | 514.90900 | 514.90900 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 505,699,970.00 | 101 | 476 |
| 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 | | | 321,690.00000 | 32.16900 | 333,430,000 | | 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 | | | 321,790.00000 | 32.17900 | 333,530,000 | | 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 | | | 321,890.00000 | 32.18900 | 333,630,000 | | 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 | | | 59,740.00000 | 5.97400 | 71,700,000 | | 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 | | | 59,840.00000 | 5.98400 | 71,800,000 | | 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 | | | 59,940.00000 | 5.99400 | 71,900,000 | | 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 | | | 30,810.00000 | 3.08100 | 43,040,000 | | 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 | | | 30,910.00000 | 3.09100 | 43,140,000 | | 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 | | | 31,010.00000 | 3.10100 | 43,240,000 | | 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 | | | | | | | | | | 505,699,970.00 | 101 | 476 |
| Total for GOVI | | | | | | | | | | 505,699,970.00 | 101 | 476 |
| AL37 On 05/11/2015 Index Future | | | 468.44400 | 468.44400 | 468.81500 | 468.81500 | | | | 0.00 | 0 | 3 |
| AL37 On 04/02/2016 Index Future | | | 476.15200 | 476.15200 | 476.53300 | 476.53300 | | | | 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 | | | 548.41500 | 548.41500 | 549.53200 | 549.53200 | | | | 0.00 | 0 | 1 |
| AL7T On 04/02/2016 Index Future | | | 557.44000 | 557.44000 | 558.57800 | 558.57800 | | | | 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 | | | 499.23700 | 499.23700 | 500.61600 | 500.61600 | | | | 0.00 | 0 | 377 |
| ALBI On 04/02/2016 Index Future | | | 507.45200 | 507.45200 | 508.85700 | 508.85700 | | | | 0.00 | 0 | 228 |
| ALBI On 05/05/2016 Index Future | | | 516.36500 | 516.36500 | 517.80000 | 517.80000 | | | | 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 | 234.15100 | 234.15100 | | | | 0.00 | 0 | 915 |
| IGOV On 04/02/2016 Index Future | | | 237.88800 | 237.88800 | 238.02500 | 238.02500 | | | | 0.00 | 0 | 138 |
| IGOV On 05/05/2016 Index Future | | | 242.08500 | 242.08500 | 242.22700 | 242.22700 | | | | 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 | | | 634.72500 | 634.72500 | 635.06000 | 635.06000 | | | | 0.00 | 0 | 0 |
| ILBI On 04/02/2016 Index Future | | | 645.50800 | 645.50800 | 645.85000 | 645.85000 | | | | 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 | | | 6.31000 | 93.69000 | 6.31000 | 93.69000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/12/2015 Jibar Future | | | 6.34000 | 93.66000 | 6.34000 | 93.66000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/01/2016 Jibar Future | | | 6.40000 | 93.60000 | 6.40000 | 93.60000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 17/02/2016 Jibar Future | | | 6.45000 | 93.55000 | 6.45000 | 93.55000 | | | | 0.00 | 0 | 2,000 |
| JIBAR f On 16/03/2016 Jibar Future | | | 6.53000 | 93.47000 | 6.53000 | 93.47000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/04/2016 Jibar Future | | | 6.57000 | 93.43000 | 6.57000 | 93.43000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/06/2016 Jibar Future | | | 6.82000 | 93.18000 | 6.82000 | 93.18000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/09/2016 Jibar Future | | | 7.05000 | 92.95000 | 7.05000 | 92.95000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 Jibar Future | | | 7.22000 | 92.78000 | 7.22000 | 92.78000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 7.40000 | 92.60000 | 7.40000 | 92.60000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 7.56000 | 92.44000 | 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 | | | 100.54038 | 100.54038 | 100.34030 | 100.34030 | | | 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 | | | 99.73125 | 99.73125 | 99.69451 | 99.69451 | | | 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 | | | 99.68845 | 99.68845 | 99.60858 | 99.60858 | | | 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 | | | 99.05534 | 99.05534 | 98.82586 | 98.82586 | | | 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 : | | | | | | | | | 2,341,015,854.37 | 16,139 | 578,955 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58861 | | | 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 | 100.76353 | | | 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 | | | 9.01000 | 101.69727 | 9.01000 | 101.67265 | | 99,110,000,000,000.00 | 11,000,000,000 | 5,532,875,000 | |
| Total AA05 SPOT | | | | | | | | 99,110,000,000,000.00 | 11,000,000,000 | 5,532,875,000 | |
| Total For AA05 | | | | | | | | 99,110,000,000,000.00 | 11,000,000,000 | 5,532,875,000 | |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.30243 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.63000 | 99.79680 | 9.63000 | 99.77116 | | | 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 | 112.85400 | 10.00000 | 112.82400 | | | 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 | 101.51252 | | | 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 | 100.40135 | | | 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 | | | 9.40000 | 100.76122 | 9.40000 | 100.73607 | | 5,828,000,000,000.00 | 620,000,000 | 330,000,000 | |
| Total AB013 SPOT | | | | | | | | 5,828,000,000,000.00 | 620,000,000 | 330,000,000 | |
| Total For AB013 | | | | | | | | 5,828,000,000,000.00 | 620,000,000 | 330,000,000 | |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.21210 | 100.00000 | 11.18494 | | | 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 | 104.78727 | 10.84000 | 104.75721 | | | 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 | 9.51095 | 100.00000 | 9.49212 | | | 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 | 101.68594 | 11.37000 | 101.65505 | | | 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 | 10.15296 | 100.00000 | 10.12092 | | | 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 | 91.12504 | 11.81000 | 91.06760 | | | 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 | 12.76935 | 100.00000 | 12.71258 | | | 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 | 100.24315 | | | 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 | | | 8.57500 | 102.25954 | 8.57500 | 102.23622 | | 8,575,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total AB09 SPOT | | | | | | | | 8,575,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For AB09 | | | | | | | | 8,575,000,000,000.00 | 1,000,000,000 | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | | | 2.74500 | 122.07139 | 2.74500 | 275.74381 | | | 0.00 | 0 | 50,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| ABFN06: On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07795 | | | 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 | 101.60460 | | | 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 | 100.93749 | | | 0.00 | 0 | 2,000,000,000 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| ABFN09: On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.96013 | | | 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 | 98.85742 | | | 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 | 100.26299 | | | 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 | 99.96223 | | | 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 | 102.19057 | | | 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 | 101.67158 | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABN05: On 18/04/2021 Spot Bond | | | 2.07500 | 178.86105 | 2.07500 | 178.79130 | | | 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 | 182.49207 | 2.17000 | 182.42043 | | | 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 | 192.53794 | 1.82000 | 192.46420 | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 7.97125 | 84.15492 | 7.97125 | 84.13724 | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 7.97125 | 84.15492 | 7.97125 | 84.13724 | | | 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 | 100.85401 | | | 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 | 100.52000 | | | 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 | 100.08000 | | | 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 | 97.78000 | | | 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 | 99.13000 | | | 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 | 100.48689 | | | 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 | 100.33636 | | | 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 | 97.77000 | | | 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 | 97.08000 | | | 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 | 96.80000 | | | 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 | 96.55000 | | | 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 | 100.62992 | | | 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 | 100.29125 | | | 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 | 94.82000 | | | 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 | 94.63000 | | | 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 | 95.34860 | 2.63000 | 114.23411 | | | 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 | 101.70228 | 2.46000 | 167.39637 | | | 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 | 116.62992 | 2.40500 | 223.08323 | | | 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 | 93.34000 | | | 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 | | | 9.67000 | 91.34203 | 9.67000 | 91.31821 | | | 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 | 106.00000 | | | | 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 | 49.97000 | | | | 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 | 101.82231 | | | | 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 | 101.42000 | | | | 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 | 109.59935 | 9.63000 | 109.57120 | | | | 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 | | | 9.74000 | 108.83127 | 9.74000 | 108.80300 | | | | 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 | | | 9.00500 | 91.03984 | 9.00500 | 91.01794 | | | | 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 | 104.77000 | | | 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 | 126.58000 | | | 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 | | | 9.83500 | 108.17414 | 9.83500 | 108.14578 | | | 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 | 95.01000 | | | 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 | 101.08114 | | | 0.00 | 30,000,000 | 10,000,000 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 30,000,000 | 10,000,000 |
| Total For ABN91 | | | | | | | | | 0.00 | 30,000,000 | 10,000,000 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90903 | | | 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 | | | 8.17500 | 104.77288 | 8.17500 | 104.74982 | | | 0.00 | 0 | 5,400,000 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 5,400,000 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 5,400,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.48000 | 100.32121 | 9.48000 | 100.29582 | | 9,480,000,000,000.00 | | 1,000,000,000 | 500,000,000 |
| Total ABS11 SPOT | | | | | | | | 9,480,000,000,000.00 | | 1,000,000,000 | 500,000,000 |
| Total For ABS11 | | | | | | | | 9,480,000,000,000.00 | | 1,000,000,000 | 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 | | | 9.22000 | 104.39042 | 9.22000 | 104.36485 | | | 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 | | | 9.71000 | 104.26792 | 9.71000 | 104.24105 | | | 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 | | | 9.14000 | 99.91065 | 9.14000 | 99.88625 | | 32,172,800,000,000.00 | 3,520,000,000 | 885,266,600 | |
| Total ABS6 SPOT | | | | | | | | 12,172,800,000,000.00 | 3,520,000,000 | 885,266,600 | |
| Total For ABS6 | | | | | | | | 12,172,800,000,000.00 | 3,520,000,000 | 885,266,600 | |
| ABS7 On 11/09/2026 Spot Bond | | | 10.33500 | 91.27975 | 10.33500 | 91.25448 | | 73,791,900,000,000.00 | 7,140,000,000 | 3,570,000,000 | |
| Total ABS7 SPOT | | | | | | | | 73,791,900,000,000.00 | 7,140,000,000 | 3,570,000,000 | |
| Total For ABS7 | | | | | | | | 73,791,900,000,000.00 | 7,140,000,000 | 3,570,000,000 | |
| ABS9 On 17/03/2016 Spot Bond | | | 7.50000 | 101.77805 | 7.50000 | 101.75772 | | 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 | | | 2.14500 | 226.53477 | 2.14500 | 286.90707 | | 0.00 | 0 | 40,000,000 | |
| Total ABSI2 SPOT | | | | | | | | 0.00 | 0 | 40,000,000 | |
| Total For ABSI2 | | | | | | | | 0.00 | 0 | 40,000,000 | |
| ABSI3 On 31/01/2017 Spot Bond | | | 1.69000 | 132.30557 | 1.69000 | 135.20517 | | 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 | 135.39964 | 2.18000 | 138.06519 | | 0.00 | 0 | 0 | |
| Total ABSI4 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABSI4 | | | | | | | | 0.00 | 0 | 0 | |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.01064 | 100.00000 | 0.01061 | | 0.00 | 0 | 0 | |
| Total ACIF1U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ACIF1U | | | | | | | | 0.00 | 0 | 0 | |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 14.80498 | 100.00000 | 14.76872 | | 0.00 | 0 | 0 | |
| Total ACL02U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ACL02U | | | | | | | | 0.00 | 0 | 0 | |
| ACL03L On 20/03/2016 Spot Bond | | | 100.00000 | 87.71084 | 100.00000 | 87.50000 | | 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 | 77.11654 | | 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 | 56.47650 | 100.00000 | 56.33818 | | | | 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 | 102.17841 | | | | 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 | 102.17841 | | | | 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 | 102.19032 | | | | 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 | 102.19032 | | | | 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 | 102.16650 | | | | 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 | 99.02970 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 100.70607 | | | | 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 | 100.90554 | | | | 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 | 100.93097 | | | | 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 | 100.94119 | | | | 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 | 100.92066 | | | 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 | 100.87469 | | | 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 | | | 9.43000 | 103.02688 | 9.43000 | 103.00050 | | | 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 | 93.44069 | | | 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 | 210.19637 | | | 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 | 210.21942 | | | 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 | 100.89513 | | | 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 | 101.30111 | | | 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 | 102.75816 | | | 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 | 102.45451 | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | 101.69960 | | | 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 | 101.62519 | | | 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 | 100.89824 | | | 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 | 101.58643 | | | 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 | 100.87996 | | | 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 | 100.84393 | | | 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 | 101.10241 | 10.23000 | 101.07470 | | | 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 | 111.72228 | | | 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 | | | 9.47500 | 104.49265 | 9.47500 | 104.46622 | | | | 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 | 100.87679 | | | | 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 | 122.49888 | 1.75000 | 122.58970 | | | | 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 | 100.84958 | | | | 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 | 100.87499 | | | | 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 | 100.82416 | | | | 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 | 100.89079 | | | | 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 | 101.98570 | | | | 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 | 100.81500 | | | | 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 | 101.56894 | | | | 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 | 100.86991 | | | | 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 | 100.85872 | | | | 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 | 100.90224 | | | | 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 | 100.91559 | | | | 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 | 100.91672 | | | | 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 | 100.91877 | | | | 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 | 100.91877 | | | | 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 | 100.95617 | | | | 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 | 100.85467 | | | | 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 | 100.96933 | | | | 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 | 102.18948 | | | | 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 | 100.95617 | | | | 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 | 100.53088 | | | | 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 | 100.93626 | | | | 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 | 100.91560 | | | | 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 | 152.45774 | | | | 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 | 153.55046 | | | | 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 | 100.82319 | | | | 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 | 100.79668 | | | | 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 | 101.41070 | | | | 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 | 100.81603 | | | | 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 | 99.05103 | | | | 0.00 | 0 | 500,000,000 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84958 | | | | 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 | 100.80482 | | | | 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 | 100.80381 | | | | 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 | 100.88591 | | | | 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 | 101.83756 | | | | 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 | 100.06883 | | | | 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 | 100.06772 | | | | 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 | 100.40545 | | | | 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 | 100.39846 | | | | 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 | 101.16344 | | | | 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 | 99.91191 | | | | 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 | 99.97873 | | | | 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 | 101.54354 | | | | 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 | 99.45946 | 100.00000 | 98.92473 | | | | 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 | 39.11523 | 100.00000 | 39.02048 | | | | 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 | 15.40929 | 100.00000 | 15.37156 | | | | 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 | 1.54243 | 100.00000 | 1.53869 | | | | 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 | 96.00113 | 100.00000 | 95.75370 | | | | 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 | 96.02471 | 100.00000 | 95.77722 | | | | 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 | 100.21029 | | | | 0.00 | 30,000,000,000 | 15,000,000,000 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 30,000,000,000 | 15,000,000,000 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 30,000,000,000 | 15,000,000,000 |
| AHF2B On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21822 | | | | 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 | 100.24460 | | | | 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 | 100.20604 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2016 Spot Bond | | | 7.91000 | 99.59426 | 7.91000 | 99.57345 | | | | 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 | 100.26168 | | | | 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 | 100.30224 | | | | 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 | 39.19686 | 100.00000 | 39.06386 | | | | 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 | 10.74217 | 100.00000 | 10.70572 | | | 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 | | | 8.99500 | 99.85746 | 8.99500 | 99.83332 | | | 0.00 | 0 | 689,100 |
| Total AIR01 SPOT | | | | | | | | | 0.00 | 0 | 689,100 |
| Total For AIR01 | | | | | | | | | 0.00 | 0 | 689,100 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.83500 | 109.62885 | 9.83500 | 109.60010 | | | 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 | | | 7.52000 | 102.65926 | 7.52000 | 102.63868 | | | 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 | | | 9.41000 | 102.92840 | 9.41000 | 102.90268 | | | 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 | 11.69422 | 100.00000 | 11.66834 | | | 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 | | | 10.21500 | 102.55532 | 10.21500 | 102.52756 | | | 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 | 171.09898 | 2.71000 | 171.02932 | | | 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 | 101.13343 | | | 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 | 100.68936 | | | 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 | 100.73965 | | | 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 | 99.77043 | | | 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 | 100.75504 | | | 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 | 101.78323 | | | 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 | 100.77176 | | | 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 | 100.84392 | | | 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 | 101.12900 | | | 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 | 101.39322 | | | 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 | 95.47000 | | | 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 | 101.14071 | | | | 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 | 114.50724 | | | | 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 | 135.32560 | 2.65500 | 242.61313 | | | | 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 | 99.60535 | | | | 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 | 114.47389 | | | | 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 | 101.79127 | | | | 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 | 169.91214 | 2.67000 | 215.19127 | | | | 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 | 100.75899 | | | | 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 | 100.71896 | | | 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 | 100.33848 | | | 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 | 100.28485 | | | 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 | 100.16404 | | | 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 | 100.02146 | | | 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 | 99.97857 | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.64179 | | | 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 | 100.00230 | | | 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 | 101.23785 | | | 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 | 100.90463 | | | 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 | 99.75623 | | | | 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 | 100.51163 | | | | 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 | 91.05592 | | | | 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 | 100.53476 | | | | 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 | 100.98757 | | | | 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 | 100.83433 | | | | 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 | 101.08957 | | | | 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 | 100.90545 | | | | 0.00 | 121,680,000 | 3,250,330,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 121,680,000 | 3,250,330,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 121,680,000 | 3,250,330,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43424 | | | | 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 | 100.74247 | | | | 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 | 100.46135 | | | | 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 | 100.18341 | | | | 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 | 47.37924 | 100.00000 | 47.27438 | | | | 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 | 22.38964 | 100.00000 | 22.33481 | | | | 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 | 22.48515 | 100.00000 | 22.43007 | | | | 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 | 22.05539 | 100.00000 | 22.00137 | | | | 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 | 43.20445 | 100.00000 | 43.09864 | | | | 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 | 60.55865 | 100.00000 | 60.41034 | | | | 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 | 22.19177 | 100.00000 | 22.13742 | | | | 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 | 40.91128 | 100.00000 | 40.81107 | | | | 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 | 59.17072 | 100.00000 | 59.02580 | | | | 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 | 1.75108 | 100.00000 | 1.74555 | | | | 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 | 18.35140 | 100.00000 | 18.27070 | | | | 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 | 100.92831 | | | | 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 | 100.74269 | | | | 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 | 100.92599 | | | | 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 | | | 8.87000 | 103.11008 | 8.87000 | 103.08563 | | | | 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 | 100.70081 | | | | 0.00 | 0 | 60,000,000 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01200 | | | | 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 | 100.99658 | | | | 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 | 101.55653 | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.73000 | 103.15087 | 9.73000 | 103.12410 | | 19,460,000,000,000.00 | 2,000,000,000 | 1,020,000,000 | |
| Total BAW19 SPOT | | | | | | | | 19,460,000,000,000.00 | 2,000,000,000 | 1,020,000,000 | |
| Total For BAW19 | | | | | | | | 19,460,000,000,000.00 | 2,000,000,000 | 1,020,000,000 | |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | 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 | | | 9.83000 | 98.40381 | 9.83000 | 98.37787 | | 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 | 102.60968 | | 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 | | | 8.72500 | 102.85626 | 8.72500 | 102.83226 | | 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 | | | 10.85268 | 101.28556 | 10.85268 | 101.47957 | | 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 | 100.88275 | | 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 | | | 10.98301 | 100.95655 | 10.98301 | 100.95749 | | 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 | | | 11.73897 | 101.02854 | 11.73897 | 101.00300 | | 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 | 100.90229 | | 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 | 100.90229 | | 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 | 100.90237 | | | | 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 | | | 11.10268 | 100.86452 | 11.10268 | 100.83762 | | | | 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 | | | 11.06252 | 101.13259 | 11.06252 | 101.00203 | | | | 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 | 101.23021 | 11.06000 | 101.09966 | | | | 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 | | | 10.11450 | 99.29635 | 10.11450 | 100.95815 | | | | 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 | 101.46937 | | | | 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 | 100.86483 | | | | 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 | 100.86483 | | | | 0.00 | 119,142,540 | 59,571,270 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 119,142,540 | 59,571,270 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 119,142,540 | 59,571,270 |
| BAYA23 On 30/06/2017 Spot Bond | | | 11.76328 | 98.97461 | 11.76328 | 99.73083 | | | | 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 | | | 11.50000 | 100.28098 | 11.50000 | 100.25009 | | | | 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 | | | 11.42500 | 82.86544 | 11.42500 | 98.75405 | | | | 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 | 100.78533 | | | | 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 | 98.44813 | 9.28000 | 100.70693 | | | | 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 | 100.82769 | | | | 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 | | | 11.34500 | 78.71870 | 11.34500 | 100.96800 | | | | 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 | 100.80470 | | | | 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 | 100.82387 | | | | 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 | 100.82387 | | | | 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 | 100.79549 | | | | 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 | 100.84345 | | | | 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 | 100.84345 | | | | 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 | 100.79703 | | | | 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 | 100.81652 | | | | 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 | 100.84355 | | | | 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 | 100.68936 | | | | 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 | | | 13.85268 | 101.51819 | 13.85268 | 101.70895 | | | | 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 | | | 15.08280 | 101.52856 | 15.08280 | 101.49712 | | | | 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 | | | 13.97112 | 101.42137 | 13.97112 | 101.31206 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07156 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07156 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07156 | | | | 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 | 101.10943 | | | | 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 | 100.93853 | | | | 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 | 44.44635 | 100.00000 | 44.36203 | | | | 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 | 20.10066 | 100.00000 | 20.05197 | | | | 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 | 18.29386 | 100.00000 | 18.24955 | | | | 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 | 11.29251 | 100.00000 | 11.26516 | | | | 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 | 11.29251 | 100.00000 | 11.26516 | | | | 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 | 13.65318 | 100.00000 | 13.62010 | | | | 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 | 11.83025 | 100.00000 | 11.80159 | | | | 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 | 81.29176 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0 |
| Total BC100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC100U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16206 | | | | 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 | 100.44773 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| BCJ07 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27415 | | | | 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 | 9.80182 | 100.00000 | 9.77782 | | | 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 | 9.80182 | 100.00000 | 9.77782 | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | 0.00 | 0 | 0 |
| BCP98I On 20/11/2015 Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0 |
| Total BCP98U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP98U | | | | | | | | | 0.00 | 0 | 0 |
| BCP99I On 04/12/2015 Spot Bond | | | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | | 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 | | | 2.04500 | 103.63769 | 2.04500 | 188.13009 | | | 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 | | | 8.35500 | 95.54202 | 8.35500 | 161.50954 | | | 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 | | | 8.35500 | 96.86610 | 8.35500 | 161.90992 | | | 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 | | | 8.74000 | 95.60890 | 8.74000 | 95.58655 | | | 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 | | | 8.14500 | 98.42255 | 8.14500 | 98.40096 | | 407,250,000,000.00 | 50,000,000 | 50,000,000 | |
| Total BEER02 SPOT | | | | | | | | 407,250,000,000.00 | 50,000,000 | 50,000,000 | |
| Total For BEER02 | | | | | | | | 407,250,000,000.00 | 50,000,000 | 50,000,000 | |
| 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 |
| BG22A2 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17177 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.83724 | | | | 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 | 100.18574 | | | | 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 | 100.19648 | | | | 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 | 100.22617 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22YI On 21/07/2016 Spot Bond | | | 100.00000 | 52.32995 | 100.00000 | 52.20318 | | | | 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 | 99.97990 | | | | 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 | 99.97948 | | | | 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 | 99.97934 | | | | 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 | 99.97766 | | | | 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 | 99.97541 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 51.20000 | 100.00000 | 40.86077 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 51.20000 | 100.00000 | 40.86077 | | | | 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 | 100.97588 | | | | 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 | 100.99377 | | | | 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 | | | 8.22500 | 101.80557 | 8.22500 | 101.78302 | | | | 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 | 101.04744 | | | | 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 | 101.14266 | | | | 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 | 36.59085 | 100.00000 | 36.50123 | | | | 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 | 36.59085 | 100.00000 | 36.50123 | | | | 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 | 102.86481 | | | | 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 | | | 11.18000 | 103.71370 | 11.18000 | 103.68304 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.81224 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| BGL04 On 05/02/2025 Spot Bond | | | 11.07000 | 95.73420 | 11.07000 | 98.89053 | | | 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 | | | 11.23000 | 102.50769 | 11.23000 | 102.20032 | | | 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 | 101.51002 | | | 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 | | | 11.71000 | 110.13575 | 11.71000 | 102.24342 | | | 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 | 101.52514 | | | 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 | | | 11.23000 | 101.95043 | 11.23000 | 101.57283 | | | 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 | 105.57507 | | | 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 | 94.78511 | 100.00000 | 94.55616 | | | 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 | 101.28968 | | | 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 | 100.29634 | | | 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 | | | 8.82500 | 73.04582 | 8.82500 | 102.99833 | | 38,830,000,000,000.00 | 4,400,000,000 | 2,200,000,000 | |
| Total BID06 SPOT | | | | | | | | 38,830,000,000,000.00 | 4,400,000,000 | 2,200,000,000 | |
| Total For BID06 | | | | | | | | 38,830,000,000,000.00 | 4,400,000,000 | 2,200,000,000 | |
| BIDC48 On 06/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.85578 | | | 0.00 | 0 | 0 |
| Total BIDC48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC48 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| BIDC49 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.61070 | | | 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 | 101.30536 | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A1 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 101.50268 | | | 0.00 | 0 | 55,819,863 |
| Total BLG1A6 SPOT | | | | | | | | | 0.00 | 0 | 55,819,863 |
| Total For BLG1A6 | | | | | | | | | 0.00 | 0 | 55,819,863 |
| BLG1B On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.29205 | | | 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 | 101.35385 | | | 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 | 101.46611 | | | 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 | 101.93290 | | | 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 | 102.70324 | | | 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 | 100.02174 | | | 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 | 100.02386 | | | 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 | 101.04338 | | | 0.00 | 0 | 0 |
| Total BSR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR15 | | | | | | | | | 0.00 | 0 | 0 |
| BSR16 On 17/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15317 | | | 0.00 | 0 | 0 |
| Total BSR16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR16 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.26711 | | | | 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 | 99.50910 | | | | 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 | 100.28780 | | | | 0.00 | 0 | 0 |
| Total BTC054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC054 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05(On 19/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.98583 | | | | 0.00 | 0 | 0 |
| Total BTC057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC057 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05625 | | | | 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 | 99.90918 | | | | 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 | 99.57154 | | | | 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 | 99.50576 | | | | 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 | 101.43259 | | | | 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 | 99.54532 | | | | 0.00 | 0 | 0 |
| Total BTC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC066 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 22/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.30704 | | | | 0.00 | 0 | 0 |
| Total BTC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC067 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07(On 09/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.25406 | | | | 0.00 | 0 | 0 |
| Total BTC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC070 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|----------------------|----------------------|---------------|
| BTC07 On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85123 | | | | 0.00 | 0 | 0 |
| Total BTC071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC071 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 08/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.36656 | | | | 0.00 | 0 | 0 |
| Total BTC072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC072 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 11/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.65381 | | | | 0.00 | 0 | 0 |
| Total BTC073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC073 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 11/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.48471 | | | | 0.00 | 0 | 0 |
| Total BTC074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC074 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.59822 | | | | 0.00 | 0 | 0 |
| Total BTC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC075 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 20/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.48872 | | | | 0.00 | 0 | 0 |
| Total BTC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC077 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 20/04/2016 Spot Bond | | | 100.00000 | 51.23829 | 100.00000 | 50.82215 | | 350,000,000,000,000.00 | | 3,500,000,000 | 3,500,000,000 | |
| Total BTC078 SPOT | | | | | | | | 350,000,000,000,000.00 | | 3,500,000,000 | 3,500,000,000 | |
| Total For BTC078 | | | | | | | | 350,000,000,000,000.00 | | 3,500,000,000 | 3,500,000,000 | |
| BTC07 On 22/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.45273 | | | | 0.00 | 0 | 0 |
| Total BTC079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC079 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS01 On 30/09/2016 Spot Bond | | | 100.00000 | 57.55737 | 100.00000 | 57.41794 | | | | 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 | 100.70198 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.72703 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89481 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BWZJ1: On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58562 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 19.17539 | 100.00000 | 19.12894 | | | | 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 | | | 9.42500 | 104.28582 | 9.42500 | 104.25972 | | | | 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 | 103.23772 | | | | 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 | | | 7.77500 | 101.17424 | 7.77500 | 101.15327 | | | | 0.00 | 0 | 0 |
| Total CBL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL11 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.04500 | 93.24900 | 15.04500 | 93.21185 | | | | 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 | 97.24024 | | | | 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 | | | 12.84500 | 99.42049 | 12.84500 | 99.38686 | | | | 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 | | | 8.87500 | 105.02557 | 8.87500 | 105.00078 | | | | 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 | 98.93005 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 12.84500 | 96.74950 | 12.84500 | 96.71678 | | | | 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 | 99.92419 | | | | 0.00 | 0 | 0 |
| Total CBL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|--------------------|
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.35789 | | | 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 | 101.80181 | | | 0.00 | 216,000,000 | 72,000,000 |
| Total CBL21 SPOT | | | | | | | | | 0.00 | 216,000,000 | 72,000,000 |
| Total For CBL21 | | | | | | | | | 0.00 | 216,000,000 | 72,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.63000 | 96.59475 | 10.63000 | 96.56756 | | | 0.00 | 0 | 40,000,000 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.73558 | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.26000 | 116.43723 | 10.26000 | 116.40540 | | | 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 | | | 10.31500 | 111.72220 | 10.31500 | 111.69150 | | 14,441,000,000,000.00 | 0.00 | 1,400,000,000 | 400,000,000 |
| Total CCT02 SPOT | | | | | | | | 14,441,000,000,000.00 | 0.00 | 1,400,000,000 | 400,000,000 |
| Total For CCT02 | | | | | | | | 14,441,000,000,000.00 | 0.00 | 1,400,000,000 | 400,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.17000 | 107.24823 | 10.17000 | 107.21901 | | | 0.00 | 0 | 49,000,000 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 49,000,000 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 49,000,000 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62479 | | | 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 | | | 11.62500 | 101.19072 | 11.62500 | 101.15996 | | | 0.00 | 0 | 120,000,000 |
| Total CGR11 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For CGR11 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.84544 | | | 0.00 | 0 | 0 |
| Total CGR13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR13 | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.89891 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |

| 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 25/11/2020 Spot Bond | | | 10.00000 | 114.01410 | 10.00000 | 113.98430 | | | 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 | 100.53911 | | | 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 | 100.99165 | | | 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 | 100.03047 | | | 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 | 11.38071 | 100.00000 | 11.34518 | | | 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 | 19.64138 | 100.00000 | 19.59328 | | | 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 | 20.29932 | 100.00000 | 20.23595 | | | 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 | 100.50551 | | | 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 | 100.72675 | | | 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 | 100.75377 | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78513 | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58690 | | | 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 | 101.71309 | | | 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 |
| CLN170 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.89526 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN170 | | | | | | | | | 0.00 | 0 | 0 |
| CLN179 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.09127 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 103.29607 | 10.11000 | 103.26840 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN186 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50531 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 126.90235 | 2.76000 | 126.85055 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN192 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 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 124.24829 | 3.14000 | 126.74976 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN194 On 31/08/2016 Spot Bond | | | 8.25000 | 101.34897 | 8.25000 | 101.32634 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 2.88000 | 133.92043 | 2.88000 | 127.79085 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 13/09/2016 Spot Bond | | | 2.40000 | 132.24586 | 2.40000 | 126.19459 | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23790 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 17/10/2016 Spot Bond | | | 8.59000 | 100.23325 | 8.59000 | 100.21022 | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.19750 | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | 0.00 | 0 | 0 |
| CLN220 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20307 | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 8.64000 | 100.23608 | 8.64000 | 100.21291 | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 20/10/2016 Spot Bond | | | 8.64000 | 100.23608 | 8.64000 | 100.21291 | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 09/12/2016 Spot Bond | | | 8.69000 | 103.36518 | 8.69000 | 103.34116 | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.91582 | | | 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 | 101.00418 | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | 101.63430 | | | 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 | 101.50056 | | | 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 | 101.67763 | 9.35000 | 101.65238 | | | 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 | 101.67763 | 9.35000 | 101.65238 | | | 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 | 101.29325 | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04131 | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35967 | | | | 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 | 101.35967 | | | | 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 | 101.35967 | | | | 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 | 100.97922 | | | | 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 | | | 9.27500 | 101.95914 | 9.27500 | 101.93376 | | | | 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 | 100.44552 | | | | 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 | 103.91235 | | | | 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 | 101.07464 | | | | 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 | 101.06964 | | | | 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 | 101.08764 | | | | 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 | 101.42934 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66002 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN278 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25349 | | | | 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 | 101.84346 | | | | 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 | 102.03526 | | | | 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 | 101.67197 | | | | 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 | 100.94622 | | | | 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 | 100.79419 | | | | 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 | 102.39753 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 100.62756 | | | | 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 | 100.78582 | | | | 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 | 100.65489 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97439 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.62803 | | | | 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 | 100.99546 | | | | 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 | 100.72035 | | | | 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 | 157.37689 | | | | 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 | 101.92701 | | | | 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 | 101.92701 | | | | 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 | 157.48070 | | | | 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 | 156.75366 | | | | 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 | 151.85607 | | | | 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 | 154.31474 | | | | 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 | 155.41905 | | | | 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 | 101.86941 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.95000 | 97.57373 | 10.95000 | 97.54546 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN315 On 20/03/2023 Spot Bond | | | 11.47000 | 94.20498 | 11.47000 | 94.17613 | | | | 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 | 100.68952 | | | | 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 | 100.96832 | | | | 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 | 101.82812 | | | | 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 | 100.06695 | | | | 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 | 99.90028 | | | | 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 | 104.30963 | 8.80500 | 99.95318 | | | | 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 | 100.85467 | | | | 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 | 100.06758 | | | | 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 | 100.89226 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90748 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.96630 | | | | 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 | 100.93644 | | | | 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 | 101.28513 | | | | 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 | 84.81810 | | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01863 | | | | 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 | 100.68952 | | | | 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 | 136.74961 | | | | 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 | 100.02280 | | | | 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 | 101.11493 | | | | 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 | 100.69338 | | | | 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 | 101.27746 | | | | 0.00 | 0 | 0 |
| Total CLN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN342 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.05942 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN344 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82324 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.93792 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02259 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.76177 | | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67409 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01999 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36607 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 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 |
| CLN358 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.04728 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.06524 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78141 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 10.13000 | 103.08827 | 10.13000 | 103.44557 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN363 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.86999 | | | | 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 | 99.78330 | | | | 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 | | | 12.27000 | 104.57961 | 12.27000 | 105.01494 | | | | 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 | 99.77458 | | | | 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 | | | 12.30000 | 104.95472 | 12.30000 | 104.92068 | | | | 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 | 108.01245 | 10.02000 | 107.98377 | | | | 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 | 99.77458 | | | | 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 | 100.07048 | | | | 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 | 101.02703 | | | | 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 | 100.85710 | | | | 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 | 100.87458 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87473 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71805 | | | | 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 | | | 9.63000 | 102.09827 | 9.63000 | 102.07189 | | | | 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 | 130.90422 | | | | 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 | 100.94096 | | | | 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 | 98.81633 | 10.98000 | 98.78732 | | | | 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 | 101.18367 | 11.00000 | 101.15391 | | | | 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 | 100.97713 | | | | 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 | 100.15086 | | | | 0.00 | 0 | 80,000,000 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| CLN384 On 20/09/2024 Spot Bond | | | 12.06000 | 101.15838 | 12.06000 | 101.12584 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.04524 | | | | 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 | 100.87446 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02418 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93121 | | | | 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 | 100.60948 | | | | 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 | 100.81398 | | | | 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 | 90.70711 | | | | 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 | 100.85975 | | | | 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 | 101.21621 | | | | 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 | 100.93082 | | | | 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 | 101.17844 | | | | 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 | 101.76206 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.75173 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN40(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85975 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96630 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66068 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64320 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.93290 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76307 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 85.82651 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.86483 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05108 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40(On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26300 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95617 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96123 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26431 | | | 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 | 100.94603 | | | 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 | 101.13812 | | | 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 | 100.99668 | | | 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 | 100.28134 | | | 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 | 102.84587 | 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 | 100.96470 | | | 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 | 100.79922 | | | 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 | 42.35921 | 7.01000 | 42.96576 | | | 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 | 100.80694 | | | 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 | 100.09387 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01202 | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.93017 | | | | 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 | 101.01202 | | | | 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 | 100.71536 | | | | 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 | 100.77110 | | | | 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 | 100.36347 | | | | 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 | 100.17807 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | 100.00000 | 1.17393 | 100.00000 | 1.16498 | | | 500,000,000,000,000.00 | 15,000,000,000 | 15,000,000,000 | |
| Total CLN429 SPOT | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 15,000,000,000 | |
| Total For CLN429 | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 15,000,000,000 | |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 173.57264 | | | | 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 | | | 8.74000 | 95.60890 | 8.74000 | 95.58655 | | | | 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 | | | 8.35500 | 36.69260 | 8.35500 | 161.50954 | | | | 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 | | | 8.35500 | 37.15402 | 8.35500 | 161.90992 | | | | 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 | 100.40626 | | | 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 | 100.67768 | | | 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 | 100.92607 | | | 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 | 100.86852 | | | 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 | 100.87988 | | | 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 | 100.39630 | | | 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 | 100.86991 | | | 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 | 100.06695 | | | 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 | 100.79464 | | | 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 | 100.85415 | | | 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 | 100.84901 | | | 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 | 100.85410 | | | 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 | 100.86991 | | | 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 | 101.59390 | | | 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 | 100.34502 | | | 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 | | | 8.77000 | 104.03360 | 8.77000 | 103.27533 | | | 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 | | | 8.55000 | 104.62879 | 8.55000 | 104.60486 | | 14,193,000,000,000.00 | 1,660,000,000 | 830,000,000 | |
| Total COJ04 SPOT | | | | | | | | 14,193,000,000,000.00 | 1,660,000,000 | 830,000,000 | |
| Total For COJ04 | | | | | | | | 14,193,000,000,000.00 | 1,660,000,000 | 830,000,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.53000 | 119.11271 | 9.53000 | 119.08242 | | | 0.00 | 0 | 100,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COJ06 On 09/12/2015 Spot Bond | | | 7.98000 | 104.49368 | 7.98000 | 104.47104 | | | 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 | | | 9.84000 | 104.94011 | 9.84000 | 104.91242 | | | 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 | | | 9.91000 | 105.49603 | 9.91000 | 105.46816 | | | 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 | | | 10.28000 | 94.68256 | 10.28000 | 94.65663 | | | 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 | | | 11.08500 | 94.84070 | 11.08500 | 94.81276 | | 15,519,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| Total COT02 SPOT | | | | | | | | 15,519,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| Total For COT02 | | | | | | | | 15,519,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.08500 | 92.88531 | 11.08500 | 92.85793 | | | 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 | 101.37601 | | | | 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 | 11.09109 | 100.00000 | 11.06392 | | | | 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 | 101.38037 | | | | 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 | 100.78497 | | | | 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 | 101.36291 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CPL024 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 11.14606 | 100.00000 | 11.11877 | | | | 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 | 14.51125 | 100.00000 | 14.47571 | | | | 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 | 64.69930 | 100.00000 | 64.41479 | | | | 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 | | | 11.60500 | 99.51420 | 11.60500 | 99.48371 | | | | 0.00 | 0 | 12,997,046,200 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 12,997,046,200 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 12,997,046,200 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 17.89959 | 100.00000 | 17.85574 | | | | 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 | 9.71040 | 100.00000 | 9.68662 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 18.63118 | 100.00000 | 18.58555 | | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DENG4 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03024 | | | 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 | | | 7.75000 | 99.01906 | 7.75000 | 98.99839 | | | 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 | 101.37435 | | | 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 | 101.29183 | | | 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 | 101.11493 | | | 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 | 98.11828 | 100.00000 | 97.85523 | | | 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 | 101.07830 | | | 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 | 100.46354 | | | 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 | 99.90102 | | | 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 | 101.64863 | | | 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 | 99.89452 | | | 0.00 | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.11291 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |

| 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 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05520 | | | 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 | 100.97136 | | | 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 | 56.64533 | | | 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 | | | 9.37000 | 101.82326 | 9.37000 | 101.79779 | | | 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 | | | 7.49000 | 110.09726 | 7.49000 | 110.07513 | | | 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 | | | 9.04000 | 103.55781 | 9.04000 | 103.53294 | | | 0.00 | 0 | 9,740,900 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 9,740,900 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 9,740,900 |
| DV23 On 27/02/2023 Spot Bond | | | 9.61000 | 103.73052 | 9.61000 | 103.70407 | | | 0.00 | 0 | 16,371,800 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 16,371,800 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 16,371,800 |
| DV24 On 18/02/2024 Spot Bond | | | 9.54000 | 102.74221 | 9.54000 | 102.71619 | | | 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 | | | 9.76500 | 104.44022 | 9.76500 | 104.41317 | | | 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 | 101.36865 | | | 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 | 100.96253 | | | 0.00 | 0 | 0 |
| Total DVC011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC011 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 26/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05695 | | | 0.00 | 0 | 0 |
| Total DVC012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC012 | | | | | | | | | 0.00 | 0 | 0 |

| 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 25/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66815 | | | 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 | 101.24332 | | | 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 | 101.25566 | | | 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 | 100.78085 | | | 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 | 100.78982 | | | 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 | 101.46318 | | | 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 | 100.48242 | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16054 | | | 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 | | | 8.20000 | 123.79664 | 8.20000 | 123.76960 | | 1,927,000,000,000.00 | | 235,000,000 | 2,400,000,000 |
| Total E170 SPOT | | | | | | | | 1,927,000,000,000.00 | | 235,000,000 | 2,400,000,000 |
| Total For E170 | | | | | | | | 1,927,000,000,000.00 | | 235,000,000 | 2,400,000,000 |
| ECN20 On 14/03/2020 Spot Bond | | | 9.24000 | 103.87951 | 9.24000 | 102.62169 | | 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 | | | 9.43000 | 103.92791 | 9.43000 | 102.69227 | | 0.00 | | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ECN22 | | | | | | | | 0.00 | | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 9.66000 | 104.09092 | 9.66000 | 102.84823 | | 0.00 | | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For ECN24 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|--------------------|
| ECN32 On 14/03/2032 Spot Bond | | | 2.90500 | 102.57067 | 2.90500 | 102.14998 | | | 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 | 97.71807 | | | 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 | 100.03142 | | | 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 | 100.02098 | | | 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 | 100.02492 | | | 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 | 16.58093 | 100.00000 | 16.50801 | | | 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 | 101.82651 | 2.44000 | 101.78583 | | | 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 | | | 2.20500 | 126.41727 | 2.19500 | 126.50301 | | 8,820,000,000,000.00 | 4,000,000,000 | 5,000,000,000 | |
| Total EL28 SPOT | | | | | | | | 8,820,000,000,000.00 | 4,000,000,000 | 5,000,000,000 | |
| Total For EL28 | | | | | | | | 8,820,000,000,000.00 | 4,000,000,000 | 5,000,000,000 | |
| EL29 On 19/11/2029 Spot Bond | | | 2.18000 | 115.47797 | 2.18000 | 115.43263 | | 0.00 | 0 | 0 | |
| Total EL29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL29 | | | | | | | | 0.00 | 0 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 2.18000 | 115.14825 | 2.18000 | 115.10304 | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| EL31 On 02/06/2031 Spot Bond | | | 2.25500 | 106.81964 | 2.25500 | 106.77746 | | | 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 | 102.27302 | 2.42000 | 102.23221 | | | 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 | | | 9.68000 | 105.95183 | 9.68000 | 105.92461 | | | 0.00 | 0 | 77,000,000 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 77,000,000 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 77,000,000 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.58000 | 106.11564 | 9.58000 | 106.08837 | | | 0.00 | 0 | 100,000,000 |
| Total EMM02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For EMM02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.13500 | 99.38966 | 10.13500 | 99.36296 | | | 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 | | | 10.40000 | 95.52876 | 10.40000 | 98.99467 | | | 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 | | | 10.54000 | 101.29406 | 10.54000 | 100.87620 | | | 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 | | | 10.23500 | 103.67662 | 10.23500 | 103.61950 | | | 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 | 101.33195 | | | 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 | 100.94904 | | | 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 | 99.83561 | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.84201 | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51979 | | | | 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 | 101.55341 | | | | 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 | 11.41883 | 100.00000 | 11.36806 | | | | 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 | 5.07503 | 100.00000 | 5.05247 | | | | 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 | 99.86959 | | | | 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 | 101.36443 | | | | 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 | 101.26809 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total EPFC17 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For EPFC17 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| EPFC18 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33971 | | | | 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 | 96.25507 | | | | 0.00 | 0 | 20,000,000 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.45466 | | | | 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 | | | 10.12500 | 97.37360 | 10.12500 | 97.34732 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08A On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.78600 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For EQS08A | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.61739 | | | | 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 | 80.35416 | 100.00000 | 80.01367 | | | | 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 | 101.63988 | | | | 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 | 101.73937 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 101.55325 | | | | 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 | 101.48182 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.53143 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 101.50067 | | | 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 | 101.48075 | | | 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 | 101.57036 | | | 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 | 101.63797 | | | 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 | | | 7.93500 | 103.14882 | 7.93500 | 103.12689 | | 507,840,000,000,000.00 | 64,000,000,000 | 38,905,300,000 | |
| Total ES18 SPOT | | | | | | | | 17,840,000,000,000.00 | 64,000,000,000 | 38,905,300,000 | |
| Total For ES18 | | | | | | | | 17,840,000,000,000.00 | 64,000,000,000 | 38,905,300,000 | |
| ES23 On 25/01/2023 Spot Bond | | | 8.79500 | 108.96059 | 8.79500 | 108.93512 | | 22,427,250,000.00 | 2,550,000 | 8,034,588,700 | |
| Total ES23 SPOT | | | | | | | | 22,427,250,000.00 | 2,550,000 | 8,034,588,700 | |
| Total For ES23 | | | | | | | | 22,427,250,000.00 | 2,550,000 | 8,034,588,700 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.19500 | 91.69239 | 9.19500 | 91.66987 | | 0.00 | 0 | 20,029,800,000 | |
| Total ES26 SPOT | | | | | | | | 0.00 | 0 | 20,029,800,000 | |
| Total For ES26 | | | | | | | | 0.00 | 0 | 20,029,800,000 | |
| ES33 On 15/09/2033 Spot Bond | | | 9.93000 | 80.76677 | 9.88500 | 81.06121 | | 0.00 | 0 | 71,150,000,000 | |
| Total ES33 SPOT | | | | | | | | 0.00 | 0 | 71,150,000,000 | |
| Total For ES33 | | | | | | | | 0.00 | 0 | 71,150,000,000 | |
| ES42 On 25/04/2042 Spot Bond | | | 9.96500 | 86.53071 | 9.96500 | 86.50772 | | 0.00 | 0 | 63,880,352,700 | |
| Total ES42 SPOT | | | | | | | | 0.00 | 0 | 63,880,352,700 | |
| Total For ES42 | | | | | | | | 0.00 | 0 | 63,880,352,700 | |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63159 | | 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 | 98.79517 | | 0.00 | 0 | 0 | |
| Total EXX02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EXX02 | | | | | | | | 0.00 | 0 | 0 | |
| FIFB02 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21724 | | 0.00 | 0 | 0 | |
| Total FIFB02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FIFB02 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.68096 | | | | 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 | 101.52170 | | | | 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 | 101.38612 | | | | 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 | 101.14697 | | | | 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 | 102.75448 | | | | 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 | 100.99598 | | | | 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 | 101.51377 | | | | 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 | 101.28367 | | | | 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 | 101.32897 | | | | 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 | 100.38609 | | | | 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 | 100.39492 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.14466 | 100.00000 | 0.14421 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.14466 | 100.00000 | 0.14421 | | | | 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 | 10.26120 | 100.00000 | 10.23635 | | | | 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 | 9.98853 | 100.00000 | 9.96433 | | | | 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 | 100.95190 | | | | 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 | 100.23248 | | | | 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 | 101.05919 | | | | 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 | 101.13064 | | | | 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 | | | 9.44500 | 100.50383 | 9.44500 | 100.47849 | | | | 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 | 100.95050 | | | | 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 | 100.95043 | | | | 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 | 100.01632 | | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.94348 | | | | 0.00 | 0 | 300,000,000 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRB11 | | | | | | | | | | 0.00 | 0 | 300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.19232 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.36532 | | | 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 | | | 10.33000 | 101.98452 | 10.33000 | 102.67604 | | | 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 | 101.40338 | | | 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 | 100.56864 | | | 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 | 100.57662 | | | 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 | | | 10.29500 | 108.74458 | 10.29500 | 108.71475 | | | 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 | 102.05411 | | | 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 | 137.19899 | 2.18000 | 138.06519 | | | 0.00 | 0 | 20,000,000 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.17500 | 126.75864 | 2.17500 | 286.33612 | | | 0.00 | 0 | 120,000,000 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.34500 | 110.09004 | 2.34500 | 116.97841 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.03000 | 95.78915 | 3.03000 | 157.66128 | | 363,600,000,000.00 | | 120,000,000 | 70,000,000 |
| Total FRBI28 SPOT | | | | | | | | 363,600,000,000.00 | | 120,000,000 | 70,000,000 |
| Total For FRBI28 | | | | | | | | 363,600,000,000.00 | | 120,000,000 | 70,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBI33 On 07/12/2033 Spot Bond | | | 3.16500 | 105.26926 | 3.16500 | 201.34907 | | | 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 | | | 7.50700 | 69.20641 | 7.50700 | 68.66242 | | | 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 | | | 9.37200 | 44.67424 | 9.37200 | 43.79875 | | | 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 | | | 9.61000 | 43.33832 | 9.61000 | 42.42171 | | | 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 | 36.20798 | 100.00000 | 36.04701 | | | 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 | 101.60012 | | | 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 | 101.02890 | | | 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 | 100.89531 | | | 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 | 100.97960 | | | 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 | 100.20039 | 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 | 100.20039 | 7.47000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95617 | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 100.91256 | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05457 | | | 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 | 100.94096 | | | 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 | 100.16101 | 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 | 100.99870 | | | 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 |
| FRC130 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 |

| 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 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 | 101.22373 | | | 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 | 101.18851 | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | | | 100.09221 | 30.58487 | 100.09221 | 30.50990 | | | 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 | 100.85670 | | | 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 | 101.43615 | | | 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 | 100.95895 | | | 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 | 91.43891 | 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 | 100.96926 | | | 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 | 100.88806 | | | 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 | 100.89530 | | | 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 | 101.16332 | | | 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 | 100.88006 | | | 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 | 66.60321 | 13.22500 | 66.57941 | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83128 | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC166 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83229 | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | 0.00 | 0 | 0 |
| FRC167 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22392 | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | 0.00 | 0 | 0 |
| FRC168 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86889 | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | 0.00 | 0 | 0 |
| FRC169 On 31/01/2025 Spot Bond | | | 3.57500 | 102.15204 | 3.57500 | 105.63942 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC170 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90545 | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | 0.00 | 0 | 0 |
| FRC171 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90545 | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | 0.00 | 0 | 0 |
| FRC172 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65302 | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | 0.00 | 0 | 0 |
| FRC173 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68952 | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | 0.00 | 0 | 0 |
| FRC174 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.87850 | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | 0.00 | 0 | 0 |
| FRC176 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85467 | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | 0.00 | 0 | 0 |
| FRC177 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83535 | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.25032 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC179 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.97339 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC180 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.73100 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 71.98488 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC182 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.07528 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC183 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.11291 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC184 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 |
| FRC185 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13548 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC186 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82620 | | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89530 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89530 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC190 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93069 | | | | 0.00 | 0 | 0 |
| Total FRC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC191 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58466 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.61535 | | | | 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 | 100.55405 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 100.43703 | | | | 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 | 100.94400 | | | | 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 | 100.41657 | | | | 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 | 100.53411 | | | | 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 | 100.35486 | | | | 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 | 100.35578 | | | | 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 | 100.23071 | | | | 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 | 100.21051 | | | | 0.00 | 0 | 0 |
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23071 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20970 | | | 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 | 101.96240 | | | 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 | 102.01939 | 8.75000 | 101.99540 | | | 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 | 102.79491 | | | 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 | 10.63847 | 100.00000 | 10.61241 | | | 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 | 9.77219 | 100.00000 | 9.74826 | | | 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 | 95.99459 | | | 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 | 11.98081 | 100.00000 | 11.95147 | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92574 | | | 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 | 27.49927 | 100.00000 | 32.23082 | | | 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 | 101.88418 | | | 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 | 10.31375 | 100.00000 | 10.28850 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | 100.00000 | 24.76581 | 100.00000 | 24.70582 | | | 0.00 | 0 | 0 |
| Total FRC214 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 FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.88414 | | | | 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 | 24.73398 | 100.00000 | 24.67406 | | | | 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 | 101.87960 | | | | 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 | 101.78657 | | | | 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 | 101.96066 | | | | 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 | 101.84292 | | | | 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 | 131.91004 | 2.99000 | 131.85538 | | | | 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 | 101.66678 | | | | 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 | 101.64520 | | | | 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 | 101.64520 | | | | 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 | 101.60153 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.01823 | | | | 0.00 | 0 | 0 |
| Total FRC227 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 FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC227 On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89647 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC228 On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76642 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC229 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94096 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC230 On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72722 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC231 On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28530 | | | | 0.00 | 0 | 0 |
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC232 On 31/01/2022 Spot Bond | | | 3.85000 | 126.15344 | 3.85000 | 125.48490 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 20/12/2020 Spot Bond | | | 100.00000 | 1.17393 | 100.00000 | 1.16498 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 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 |
| FRC40 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16975 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02173 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 31/01/2022 Spot Bond | | | 3.52000 | 114.56081 | 3.52000 | 127.96515 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97333 | | | | 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 | 106.27845 | 3.57000 | 127.60498 | | | 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 | 104.18542 | 3.55000 | 127.74892 | | | 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 | 101.18153 | 3.01000 | 133.04060 | | | 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 | 100.56797 | 3.08000 | 144.37491 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02444 | | | 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 | 100.85411 | | | 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 | 100.96720 | | | 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 | 101.11908 | | | 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 | 101.08012 | | | 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 | 100.91865 | | | 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 | 100.91762 | | | 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 | 100.90015 | | | | 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 | 99.88169 | | | | 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 | 13.32159 | 100.00000 | 13.28896 | | | | 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 | 59.17002 | 100.00000 | 59.02511 | | | | 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 | 28.95651 | 100.00000 | 28.88559 | | | | 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 | 41.01678 | 100.00000 | 40.88872 | | | | 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 | 11.94512 | 100.00000 | 11.91618 | | | | 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 | 100.56165 | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| FRJ17: On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24827 | | | | 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 | 102.44905 | | | | 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 | 100.29109 | | | | 0.00 | 0 | 100,000,000 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRJ20: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.14823 | | | | 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 | 99.10359 | | | | 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 | 102.25017 | | | | 0.00 | 0 | 80,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| FRS10 On 15/01/2024 Spot Bond | | | 2.21800 | 83.62815 | 2.21800 | 105.66548 | | | | 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 | 105.56336 | 2.54000 | 114.59328 | | | | 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 | 100.16576 | | | | 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 | 100.19512 | 10.38000 | 100.16722 | | | | 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 | 100.19512 | 10.38000 | 100.16722 | | | | 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 | 102.34972 | | | | 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 | 103.09069 | 2.68000 | 111.87828 | | | | 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 | 216.31723 | 2.60500 | 217.09492 | | | | 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 | 112.49910 | 2.65000 | 112.45350 | | | | 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 | 215.43618 | 2.63500 | 216.21375 | | | | 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 | 100.00000 | | | | 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 | 116.19867 | 2.43000 | 116.15227 | | | | 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 | 110.78361 | 2.74000 | 110.73844 | | | | 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 | 47.80400 | | | | 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 | 108.82188 | 2.84500 | 108.77720 | | | | 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 | 117.90926 | 2.75500 | 212.73275 | | | | 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 | 116.22405 | 2.80500 | 211.30271 | | | | 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 | 102.32437 | 2.36000 | 102.28370 | | | | 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 | 166.16952 | 2.83500 | 210.45035 | | | | 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 | 90.34407 | 3.12000 | 103.83627 | | | | 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 | 99.77741 | 3.07000 | 157.00294 | | | | 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 | 84.12233 | 3.57000 | 96.32627 | | | | 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 | 99.90852 | 3.06000 | 157.16723 | | | | 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 | 103.18575 | | | | 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 | 156.24982 | 3.12000 | 156.18447 | | | | 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 | 195.80600 | 3.34500 | 196.67662 | | | | 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 | 90.53733 | | | | 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 | 84.81206 | 3.50000 | 97.44981 | | | | 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 | 85.18348 | 3.47000 | 97.93622 | | | | 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 | 87.79874 | 3.28000 | 101.08682 | | | | 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 | 159.38690 | 2.93000 | 159.32106 | | | | 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 | 202.68756 | 3.11500 | 202.69629 | | | | 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 | 101.49546 | | | | 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 | 99.07774 | | | 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 | 105.96292 | | | 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 | 164.71500 | 2.60000 | 164.63276 | | | 0.00 | 0 | 2,000,000,000 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| FRS14 On 31/03/2028 Spot Bond | | | 2.60000 | 164.71500 | 2.60000 | 100.04995 | | 1,300,000,000,000.00 | | 500,000,000 | 500,000,000 |
| Total FRS143 SPOT | | | | | | | | 1,300,000,000,000.00 | | 500,000,000 | 500,000,000 |
| Total For FRS143 | | | | | | | | 1,300,000,000,000.00 | | 500,000,000 | 500,000,000 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.29500 | 125.75406 | 2.29500 | 284.06594 | | | 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 | | | 2.18500 | 126.67456 | 2.18500 | 286.14609 | | | 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 | | | 2.90500 | 120.79348 | 2.90500 | 272.85599 | | | 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 | 101.25050 | 2.65000 | 134.42224 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04064 | | | 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 | 138.11943 | 2.18000 | 133.84362 | | | 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 | 100.23208 | | | 0.00 | 800,000,000 | 200,000,000 |
| Total FRS56 SPOT | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total For FRS56 | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.49517 | | | 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 | 101.91348 | | | | 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 | 111.62893 | 2.52000 | 111.58410 | | | | 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 | 31.68485 | 104.97509 | 31.60381 | | | | 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 | 35.26571 | 101.07593 | 35.17850 | | | | 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 | 28.59529 | 100.44759 | 28.52498 | | | | 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 | 33.68001 | 100.76967 | 33.59695 | | | | 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 | 121.70500 | 2.12500 | 121.65737 | | | | 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 | 98.08742 | 2.29000 | 117.51649 | | | | 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 | 99.00657 | | | | 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 | 97.84224 | 2.32000 | 117.22264 | | | | 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 | 101.51945 | | | 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 | | | 2.38500 | 125.00691 | 2.38500 | 357.77233 | | 1,908,000,000,000.00 | 800,000,000 | 400,000,000 | |
| Total FRS90 SPOT | | | | | | | | 1,908,000,000,000.00 | 800,000,000 | 400,000,000 | |
| Total For FRS90 | | | | | | | | 1,908,000,000,000.00 | 800,000,000 | 400,000,000 | |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.71832 | | | 0.00 | 300,000,000 | 100,000,000 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 300,000,000 | 100,000,000 |
| Total For FRS94 | | | | | | | | | 0.00 | 300,000,000 | 100,000,000 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40652 | | | 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 | | | 7.28000 | 101.57650 | 7.28000 | 101.55654 | | | 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 | | | 7.80500 | 102.22737 | 7.80500 | 102.20586 | | | 0.00 | 0 | 60,000,000 |
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.09500 | 105.71226 | 8.09500 | 105.68935 | | 22,989,800,000,000.00 | 2,840,000,000 | 710,000,000 | |
| Total FRX18 SPOT | | | | | | | | 22,989,800,000,000.00 | 2,840,000,000 | 710,000,000 | |
| Total For FRX18 | | | | | | | | 22,989,800,000,000.00 | 2,840,000,000 | 710,000,000 | |
| FRX19 On 15/11/2019 Spot Bond | | | 8.67000 | 105.20675 | 8.67000 | 105.18249 | | | 0.00 | 0 | 5,500,000 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 5,500,000 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 5,500,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.07000 | 99.43255 | 9.07000 | 99.40845 | | | 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 | | | 9.88000 | 90.33310 | 9.88000 | 90.30905 | | | 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 | | | 10.09500 | 107.99117 | 10.09500 | 107.96211 | | | 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 | | | 10.51500 | 95.58798 | 10.51500 | 94.20956 | | | 10,515,000,000,000.00 | 1,000,000,000 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | 10,515,000,000,000.00 | 1,000,000,000 | 500,000,000 |
| Total For FRX26 | | | | | | | | | 10,515,000,000,000.00 | 1,000,000,000 | 500,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.79000 | 94.89579 | 10.79000 | 94.86869 | | | 45,749,600,000,000.00 | 4,240,000,000 | 1,060,000,000 |
| Total FRX30 SPOT | | | | | | | | | 15,749,600,000,000.00 | 4,240,000,000 | 1,060,000,000 |
| Total For FRX30 | | | | | | | | | 15,749,600,000,000.00 | 4,240,000,000 | 1,060,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.90500 | 91.42889 | 10.90500 | 91.40251 | | | 0.00 | 0 | 190,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 190,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.46500 | 77.95420 | 10.46500 | 77.93249 | | | 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 | 100.76663 | | | 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 | 100.77693 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.80264 | | | 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 | 100.84380 | | | 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 | 100.87467 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.00824 | | | 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 | 101.40683 | | | 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 | 101.28564 | | | 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 | 101.45835 | | | | 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 | 101.51559 | | | | 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 | 101.56328 | | | | 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 | 101.77301 | | | | 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 | 2.67497 | 100.00000 | 2.66849 | | | | 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 | 0.44879 | 100.00000 | 0.44770 | | | | 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 | 14.80498 | 100.00000 | 14.76872 | | | | 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 | 2.48386 | 100.00000 | 2.47778 | | | | 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 | 0.41672 | 100.00000 | 0.41570 | | | | 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 | 100.32992 | | | | 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 | | | 9.22500 | 100.82756 | 9.22500 | 100.80271 | | | | 0.00 | 0 | 107,000,000 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 107,000,000 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 107,000,000 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.32763 | | | | 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 | 101.37165 | | | | 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 | 101.38926 | | | | 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 | 101.50362 | | | | 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 | 101.64422 | | | | 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 | 101.73203 | | | | 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 | 101.44797 | | | | 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 | 10.92280 | 100.00000 | 10.89606 | | | | 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 | 22.55764 | 100.00000 | 22.50239 | | | | 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 | 14.50903 | 100.00000 | 14.47349 | | | | 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 | 10.18273 | 100.00000 | 10.15094 | | | | 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 | 100.06101 | | | | 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 | 100.06331 | | | | 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 | 100.06616 | | | 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 | 100.07011 | | | 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 | 101.85266 | | | 0.00 | 0 | 40,000,000 |
| Total GRT02 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For GRT02 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.46036 | | | 0.00 | 0 | 50,000,000 |
| Total GRT04 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For GRT04 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03556 | | | 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 | 101.55916 | | | 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 | 100.73291 | | | 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 | 100.30358 | | | 0.00 | 460,000,000 | 230,000,000 |
| Total GRT09 SPOT | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For GRT09 | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| 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 | 101.72228 | | | 0.00 | 0 | 300,000,000 |
| Total GSIZ16 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For GSIZ16 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.88562 | | | 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 | 11.45235 | 100.00000 | 11.42461 | | | | 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 | 100.97339 | | | | 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 | 99.92045 | | | | 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 | 99.71819 | | | | 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 | 101.52356 | | | | 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 | 100.29405 | | | | 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 | 9.06183 | 100.00000 | 9.02198 | | | | 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 | 9.06183 | 100.00000 | 9.02198 | | | | 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 | 9.61291 | 100.00000 | 9.57064 | | | | 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 | 9.61291 | 100.00000 | 9.57064 | | | | 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 | 10.32145 | 100.00000 | 10.27606 | | | | 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 | 10.32145 | 100.00000 | 10.27606 | | | | 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 | 11.18742 | 100.00000 | 11.13823 | | | | 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 | 100.22586 | | | | 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 | 100.34880 | | | 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 | 101.79237 | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | | | 9.10500 | 102.90395 | 9.10500 | 102.87905 | | | 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 | 101.75396 | | | 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 | 101.64914 | | | 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 | | | 8.39000 | 107.62756 | 8.39000 | 107.60353 | | 19,297,000,000,000.00 | 2,300,000,000 | 2,150,236,900 | |
| Total HWAY20 SPOT | | | | | | | | 19,297,000,000,000.00 | 2,300,000,000 | 2,150,236,900 | |
| Total For HWAY20 | | | | | | | | 19,297,000,000,000.00 | 2,300,000,000 | 2,150,236,900 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.06500 | 127.68801 | 2.06500 | 288.43632 | | 0.00 | 0 | 2,400,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 2,400,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 2,400,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.04500 | 130.74335 | 2.04500 | 295.33824 | | 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 | 101.19968 | 2.34000 | 101.21116 | | 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 | | | 9.93500 | 96.48358 | 9.93500 | 96.45816 | | 17,286,900,000,000.00 | 1,740,000,000 | 1,470,000,000 | |
| Total HWAY34 SPOT | | | | | | | | 17,286,900,000,000.00 | 1,740,000,000 | 1,470,000,000 | |
| Total For HWAY34 | | | | | | | | 17,286,900,000,000.00 | 1,740,000,000 | 1,470,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 9.93500 | 96.38017 | 9.93500 | 96.35478 | | 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 | 55.10847 | 100.00000 | 54.97350 | | | 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 | 57.05502 | 100.00000 | 56.91680 | | 100,000,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total HWF05U SPOT | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For HWF05U | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 38.92595 | 100.00000 | 38.83165 | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF06U | | | | | | | | 0.00 | 0 | 0 | |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 114.01400 | 10.00000 | 113.98400 | | | 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 | | | 1.71000 | 123.40967 | 1.68000 | 123.67392 | | 136,084,442,292,000.00 | 79,581,545,200 | 55,057,776,121 | |
| Total I2025 SPOT | | | | | | | | 16,084,442,292,000.00 | 79,581,545,200 | 55,057,776,121 | |
| Total For I2025 | | | | | | | | 16,084,442,292,000.00 | 79,581,545,200 | 55,057,776,121 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.86000 | 102.71883 | 1.86000 | 102.67931 | | 826,937,028,000.00 | 444,589,800 | 24,084,000,000 | |
| Total I2033 SPOT | | | | | | | | 826,937,028,000.00 | 444,589,800 | 24,084,000,000 | |
| Total For I2033 | | | | | | | | 826,937,028,000.00 | 444,589,800 | 24,084,000,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.92000 | 127.65583 | 1.92000 | 127.60662 | | 99,862,163,328,000.00 | 52,011,543,400 | 156,242,089,197 | |
| Total I2038 SPOT | | | | | | | | 19,862,163,328,000.00 | 52,011,543,400 | 156,242,089,197 | |
| Total For I2038 | | | | | | | | 19,862,163,328,000.00 | 52,011,543,400 | 156,242,089,197 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.95000 | 127.40072 | 1.95000 | 127.35146 | | 253,966,829,610,000.00 | 130,239,399,800 | 96,699,228,668 | |
| Total I2046 SPOT | | | | | | | | 13,966,829,610,000.00 | 130,239,399,800 | 96,699,228,668 | |
| Total For I2046 | | | | | | | | 13,966,829,610,000.00 | 130,239,399,800 | 96,699,228,668 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.03000 | 134.83401 | 2.03000 | 134.78162 | | 49,369,155,024,000.00 | 24,319,780,800 | 43,926,313,238 | |
| Total I2050 SPOT | | | | | | | | 19,369,155,024,000.00 | 24,319,780,800 | 43,926,313,238 | |
| Total For I2050 | | | | | | | | 19,369,155,024,000.00 | 24,319,780,800 | 43,926,313,238 | |
| IBL21 On 15/03/2016 Spot Bond | | | 8.19000 | 101.63082 | 8.19000 | 101.60869 | | | 0.00 | 0 | 0 |
| Total IBL21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL21 | | | | | | | | 0.00 | 0 | 0 | |
| IBL22 On 15/03/2018 Spot Bond | | | 7.97500 | 105.50183 | 7.97500 | 105.47917 | | | 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 | | | 8.01000 | 101.81917 | 8.01000 | 101.79744 | | | 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 | 99.90100 | | | | 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 | 100.17381 | 1.85000 | 134.94015 | | | | 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 | 103.57934 | 2.25000 | 137.51554 | | | | 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 | 101.05104 | | | | 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 | | | 8.09500 | 102.10737 | 8.09500 | 102.08524 | | | | 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 | 101.40714 | | | | 0.00 | 0 | 3,000,000,000 |
| Total IBL42 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For IBL42 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.51778 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | | | 8.77500 | 100.75713 | 8.77500 | 100.73350 | | | | 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 | | | 9.27000 | 95.17792 | 9.27000 | 95.15449 | | | | 0.00 | 0 | 5,300,000 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 5,300,000 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 5,300,000 |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79116 | | | | 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 | | | 8.62500 | 97.78325 | 8.62500 | 97.76070 | | | | 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 | | | 9.26000 | 101.57044 | 9.26000 | 101.54546 | | | 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 | 99.87099 | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.07032 | | | 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 | | | 7.63500 | 101.49929 | 7.63500 | 101.47863 | | | 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 | | | 8.55500 | 100.91301 | 8.55500 | 100.89004 | | | 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 | 99.91561 | | | 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 | 101.52902 | | | 0.00 | 0 | 200,000,000 |
| Total IBL57 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For IBL57 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| IBL58 On 13/02/2017 Spot Bond | | | 7.74500 | 102.71911 | 7.74500 | 102.69791 | | | 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 | | | 8.51500 | 103.79189 | 8.51500 | 103.76837 | | | 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 | | | 9.76000 | 104.80469 | 9.76000 | 104.77755 | | | 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 | 100.59748 | | | 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 | 100.00786 | | | 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 | 99.91852 | | | | 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 | 99.99998 | | | | 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 | 99.99992 | | | | 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 | 100.95524 | | | | 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 | 131.98474 | 2.98000 | 131.93008 | | | | 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 | 100.63876 | | | | 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 | 15.50377 | 100.00000 | 15.43558 | | | | 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 | 101.50818 | | | | 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 | 101.55658 | | | | 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 | 0.01310 | 100.00000 | 0.01307 | | | | 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 | 100.18689 | | | | 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 | 99.81767 | | | | 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 | | | 9.38000 | 96.11594 | 9.38000 | 96.09188 | | | | 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 | 101.51703 | | | | 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 | 100.97787 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2024 Spot Bond | | | 10.18500 | 100.41030 | 10.18500 | 100.38319 | | | | 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 | 101.22870 | 5.00000 | 101.21512 | | | | 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 | 100.14853 | 5.00000 | 100.13503 | | | | 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 | 100.50176 | 4.00000 | 100.49083 | | | | 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 | 100.14078 | 4.00000 | 100.12994 | | | | 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 | 60.13168 | 100.00000 | 59.98601 | | | | 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 | 60.01097 | 100.00000 | 59.86559 | | | | 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 | 60.01097 | 100.00000 | 59.86559 | | | | 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 | 102.30469 | 9.20000 | 102.27986 | | | | 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 | 8.16558 | 100.00000 | 8.14559 | | | | 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 | 99.77175 | | | | 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 | 21.22740 | 100.00000 | 21.17597 | | | | 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 | 23.79175 | 100.00000 | 23.73411 | | | | 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 | 2.06252 | 100.00000 | 2.05858 | | | | 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 | 9.16970 | 100.00000 | 9.14749 | | | | 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 | 11.04317 | 100.00000 | 11.01642 | | | | 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 | 11.07799 | 100.00000 | 11.05115 | | | | 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 | 10.79693 | 100.00000 | 10.77303 | | | | 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 | 40.64036 | 100.00000 | 40.54190 | | | | 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 | 11.93162 | 100.00000 | 11.89396 | | | | 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 | 15.97793 | 100.00000 | 15.92750 | | | | 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 | 89.78437 | 100.00000 | 89.57160 | | | | 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 | 52.48783 | 100.00000 | 52.18468 | | | | 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 | 74.75891 | 100.00000 | 74.45988 | | | | 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 | 37.83244 | 100.00000 | 37.61394 | | | | 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 | 27.92160 | 100.00000 | 27.76034 | | | | 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 | 21.31437 | 100.00000 | 21.19127 | | | | 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 | 82.57919 | 100.00000 | 82.39278 | | | | 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 | 99.26673 | 100.00000 | 99.00343 | | | | 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 | 53.58867 | 100.00000 | 53.17754 | | | | 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 | 53.58867 | 100.00000 | 53.17754 | | | | 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 | 99.94537 | 6.65000 | 99.96357 | | | | 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 | 99.79999 | 6.65000 | 99.72746 | | | | 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 | 99.67313 | 6.65000 | 99.60078 | | | 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 | 99.54319 | 6.70000 | 99.47049 | | | 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 | 99.41603 | 6.70000 | 99.34352 | | | 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 | 98.76717 | 6.80000 | 98.69453 | | | 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 | 98.64012 | 6.80000 | 98.56766 | | | 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 | 98.51339 | 6.80000 | 98.44112 | | | 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 | 79.34783 | 100.00000 | 79.17570 | | 980,000,000,000,000.00 | 9,800,000,000 | 9,800,000,000 | |
| Total INA605 SPOT | | | | | | | | 980,000,000,000,000.00 | 9,800,000,000 | 9,800,000,000 | |
| Total For INA605 | | | | | | | | 980,000,000,000,000.00 | 9,800,000,000 | 9,800,000,000 | |
| ING115 On 31/03/2016 Spot Bond | | | 10.85268 | 101.16770 | 10.85268 | 101.30262 | | | 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 | | | 10.85268 | 100.90624 | 10.85268 | 100.91018 | | | 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 | 100.91148 | | | 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 | 100.89490 | | | 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 | 100.47299 | 6.50000 | 100.45543 | | | 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 | 100.93082 | | | | 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 | 100.93515 | | | | 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 | 100.33422 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 100.87153 | | | | 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 | 100.51932 | | | | 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 | 102.37605 | | | | 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 | 103.40514 | | | | 0.00 | 0 | 500,000,000 |
| Total INGR06 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For INGR06 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.26139 | | | | 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 | 100.24743 | | | | 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 | 81.83857 | 100.00000 | 81.65548 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | 100.34929 | | | 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 | 100.35360 | | | 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 | | | 8.19000 | 101.22155 | 8.19000 | 101.19936 | | | 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 | 100.59820 | | | 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 | 100.61188 | | | 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 | 100.62102 | | | 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 | 100.29780 | | | 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 | 100.30355 | | | 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 | 101.68751 | | | 0.00 | 0 | 0 |
| Total IPFC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC07 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC08 On 29/01/2016 Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPFC08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC08 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.73000 | 102.62130 | 9.73000 | 102.59481 | | 36,001,000,000,000.00 | 3,700,000,000 | 1,850,000,000 | |
| Total IPL10 SPOT | | | | | | | | 36,001,000,000,000.00 | 3,700,000,000 | 1,850,000,000 | |

| 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 IPL10 | | | | | | | | | 16,001,000,000,000.00 | 3,700,000,000 | 1,850,000,000 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.61500 | 102.85906 | 8.61500 | 102.83523 | | | 0.00 | 0 | 36,645,100 |
| Total IPL6 SPOT | | | | | | | | | 0.00 | 0 | 36,645,100 |
| Total For IPL6 | | | | | | | | | 0.00 | 0 | 36,645,100 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52075 | | | 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 | 100.38083 | | | 0.00 | 0 | 30,000,000 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.44415 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.06697 | | | 0.00 | 0 | 30,000,000 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.29743 | | | 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 | 99.65592 | 2.93000 | 133.36872 | | | 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 | 148.32916 | 3.62000 | 154.10122 | | | 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 | 100.65746 | | | 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 | 100.41538 | | | 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 | 100.20563 | | | 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 | 101.09552 | | | 0.00 | 0 | 60,000,000 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |

| 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 IV025 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.80113 | | | | 0.00 | 0 | 3,600,000,000 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 3,600,000,000 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 3,600,000,000 |
| IV030 On 31/01/2025 Spot Bond | | | 3.68000 | 103.86862 | 3.68000 | 112.53652 | | | | 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 | 103.78202 | 3.68000 | 112.53652 | | | | 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 | 101.22429 | | | | 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 | 101.57320 | | | | 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 | 9.42057 | 100.00000 | 9.37914 | | | | 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 | | | 10.30500 | 107.36454 | 10.30500 | 107.33522 | | | | 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 | 101.54327 | | | | 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 | 146.80132 | 3.72000 | 146.73756 | | | | 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 | 99.76371 | 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 | 99.37976 | 6.70000 | 99.47049 | | | | 0.00 | 0 | 0 |
| Total IVA550 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 IVA550 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA551 On 10/12/2015 Spot Bond | | | 6.70000 | 99.25302 | 6.70000 | 99.34352 | | | | 0.00 | 0 | 0 |
| Total IVA551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA551 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA601 On 07/01/2016 Spot Bond | | | 6.80000 | 98.73084 | 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 | 98.60388 | 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 | 98.47725 | 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 | 79.00433 | 100.00000 | 78.83369 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 100.01892 | | | | 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 | 100.49862 | | | | 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 | 101.40120 | | | | 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 | 101.51020 | | | | 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 | 101.26208 | | | | 0.00 | 0 | 0 |
| Total IVC016 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 IVC016 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37118 | | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC018 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.37347 | | | | 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 | 100.37805 | | | | 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 | 100.35744 | | | | 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 | 100.21918 | | | | 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 | 99.99998 | | | | 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 | 100.83359 | | | | 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 | 101.53056 | | | | 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 | 101.26299 | | | | 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 | 101.25079 | | | | 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 | 100.53825 | | | | 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 | 100.01076 | | | | 0.00 | 0 | 0 |
| Total IVC029 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 IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77693 | | | | 0.00 | 0 | 0 |
| Total IVC032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC032 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.63709 | | | | 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 | 100.65275 | | | | 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 | 100.65275 | | | | 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 | | | 9.11500 | 103.19145 | 9.11500 | 103.16646 | | | | 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 | 16.20500 | 100.00000 | 16.16933 | | | | 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 | 11.43344 | 100.00000 | 11.40574 | | | | 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 | | | 9.40000 | 102.24542 | 9.40000 | 102.21990 | | | | 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 | 99.99981 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83444 | | | | 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 | 99.93687 | 7.68500 | 99.95790 | | | | 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 | 99.82807 | | | | 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 | 101.55930 | | | | 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 | 101.25941 | | | | 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 | 99.89372 | | | | 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 | 101.65385 | | | | 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 | 101.80501 | | | | 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 | 101.17588 | | | | 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 | 100.71455 | | | | 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 | 99.99997 | | | | 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 | 100.53750 | | | | 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 | 101.05118 | | | | 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 | 99.91627 | | | | 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 | 100.64360 | | | | 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 | 101.66545 | | | | 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 | 99.75270 | | | | 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 | 100.99942 | | | | 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 | 101.12336 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87085 | | | | 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 | 99.90115 | | | | 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 | 99.97916 | | | | 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 | 100.21924 | | | | 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 | 94.35897 | 100.00000 | 94.11765 | | | | 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 | 101.05064 | | | | 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 | 101.15461 | | | | 0.00 | 0 | 100,000,000 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |

| 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 KAP001 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| KAP00: On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03936 | | | | 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 | 101.17677 | | | | 0.00 | 0 | 200,000,000 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| KCF03: On 30/10/2015 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.72678 | | | | 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 | 101.41682 | | | | 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 | 99.90057 | | | | 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 | 102.36851 | | | | 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 | | | 8.73500 | 134.96540 | 8.73500 | 134.93405 | | | | 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 | 100.69385 | | | | 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 | 100.99417 | | | | 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 | 101.18070 | | | | 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 | 100.81989 | | | | 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 | 100.31264 | | | | 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 | | | 10.29000 | 101.84893 | 10.29000 | 101.82115 | | | 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 | 101.71505 | 9.71000 | 101.68885 | | | 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 | 99.91910 | | | 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 | | | 8.63500 | 100.03816 | 8.63500 | 100.01517 | | 56,645,600,000,000.00 | 6,560,000,000 | 3,280,000,000 | |
| Total LGL02 SPOT | | | | | | | | 56,645,600,000,000.00 | 6,560,000,000 | 3,280,000,000 | |
| Total For LGL02 | | | | | | | | 56,645,600,000,000.00 | 6,560,000,000 | 3,280,000,000 | |
| LGL03 On 03/04/2018 Spot Bond | | | 8.82500 | 98.01502 | 8.82500 | 97.99190 | | 8,825,000,000,000.00 | 1,000,000,000 | 260,000,000 | |
| Total LGL03 SPOT | | | | | | | | 8,825,000,000,000.00 | 1,000,000,000 | 260,000,000 | |
| Total For LGL03 | | | | | | | | 8,825,000,000,000.00 | 1,000,000,000 | 260,000,000 | |
| LGL04 On 14/08/2020 Spot Bond | | | 9.96000 | 98.91912 | 9.96000 | 98.89299 | | 11,752,800,000,000.00 | 1,180,000,000 | 590,000,000 | |
| Total LGL04 SPOT | | | | | | | | 11,752,800,000,000.00 | 1,180,000,000 | 590,000,000 | |
| Total For LGL04 | | | | | | | | 11,752,800,000,000.00 | 1,180,000,000 | 590,000,000 | |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.09531 | | 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 | 101.39978 | | 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 | | | 8.19000 | 104.32006 | 8.19000 | 104.29689 | | 17,035,200,000,000.00 | 2,080,000,000 | 1,040,000,000 | |
| Total LHL02 SPOT | | | | | | | | 17,035,200,000,000.00 | 2,080,000,000 | 1,040,000,000 | |
| Total For LHL02 | | | | | | | | 17,035,200,000,000.00 | 2,080,000,000 | 1,040,000,000 | |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52126 | | 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 | 101.12318 | | 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 | 101.97239 | | 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 | 101.53464 | | | 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 | 101.57555 | | | 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 | 101.68448 | | | 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 | 101.51407 | | | 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 | 100.88070 | | | 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 | 99.73067 | | | 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 | 99.24498 | | | 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 | 98.55091 | | | 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 | 101.12428 | | | 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 | 101.13199 | | | 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 | 101.69639 | | | 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 | 101.81089 | | | 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 | 100.80470 | | | | 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 | 100.54681 | | | | 0.00 | 0 | 0 |
| Total MBC026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC026 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12735 | | | | 0.00 | 0 | 100,000,000 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| MBF03 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70220 | | | | 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 | 101.09997 | | | | 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 | 101.43199 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.06447 | | | | 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 | 99.79572 | | | | 0.00 | 0 | 0 |
| Total MBF041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.74173 | | | | 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 | 101.01657 | | | | 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 | 100.34431 | | | | 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 | 100.34066 | | | | 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 | 101.53850 | | | 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 | 100.58423 | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59753 | | | 0.00 | 0 | 0 |
| Total MBSA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA1 | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 87.29017 | 100.00000 | 87.08134 | | | 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 | 27.87861 | 100.00000 | 27.81107 | | | 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 | 27.03237 | 100.00000 | 26.96688 | | | 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 | 27.10453 | 100.00000 | 27.03887 | | | 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 | 23.99090 | 100.00000 | 23.93279 | | | 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 | 39.21022 | 100.00000 | 39.11523 | | | 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 | 99.99991 | | | 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 | | | 8.72500 | 101.24819 | 8.72500 | 101.22456 | | | 0.00 | 0 | 6,050,000 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 6,050,000 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 6,050,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.79500 | 100.67984 | 8.79500 | 100.65617 | | | 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 | 100.49961 | | | | 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 | 102.41198 | | | | 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 | 102.51902 | | | | 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 | | | 7.91000 | 101.17640 | 7.91000 | 101.15495 | | | | 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 | | | 8.76500 | 104.51340 | 8.76500 | 104.48904 | | | | 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 | | | 9.65500 | 104.77934 | 9.65500 | 104.75250 | | | | 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 | 100.77176 | | | | 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 | 100.79750 | | | | 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 | | | 9.64000 | 102.97300 | 9.64000 | 103.05131 | | | | 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 | | | 8.83500 | 103.56254 | 8.83500 | 103.53807 | | | | 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 | 100.30407 | | | | 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 | 102.11769 | | | | 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 | 100.90449 | | | 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 | | | 9.53000 | 104.64631 | 9.53000 | 103.35395 | | 7,624,000,000,000.00 | 800,000,000 | 400,000,000 | |
| Total MMIG02 SPOT | | | | | | | | 7,624,000,000,000.00 | 800,000,000 | 400,000,000 | |
| Total For MMIG02 | | | | | | | | 7,624,000,000,000.00 | 800,000,000 | 400,000,000 | |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.64039 | | 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 | | | 11.38500 | 109.86144 | 11.38500 | 101.86295 | | 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 | | | 10.79000 | 110.17967 | 10.79000 | 102.59792 | | 21,580,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total MMIG05 SPOT | | | | | | | | 21,580,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total For MMIG05 | | | | | | | | 21,580,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 37.04224 | 100.00000 | 36.95152 | | 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 | | | 8.53500 | 103.43862 | 8.53500 | 103.41500 | | 0.00 | 0 | 8,900,000 | |
| Total MQB02 SPOT | | | | | | | | 0.00 | 0 | 8,900,000 | |
| Total For MQB02 | | | | | | | | 0.00 | 0 | 8,900,000 | |
| MTN04 On 13/07/2017 Spot Bond | | | 8.47500 | 105.55034 | 8.47500 | 105.52654 | | 0.00 | 0 | 50,430,000 | |
| Total MTN04 SPOT | | | | | | | | 0.00 | 0 | 50,430,000 | |
| Total For MTN04 | | | | | | | | 0.00 | 0 | 50,430,000 | |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 8.28208 | 100.89771 | 8.26185 | | 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 | 8.38433 | 100.61875 | 8.36391 | | 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 | 100.74269 | | | | 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 | 100.79363 | | | | 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 | 100.80381 | | | | 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 | 100.91458 | | | | 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 | 101.00680 | | | | 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 | 11.70411 | 100.00000 | 11.67545 | | | | 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 | 12.53058 | 100.00000 | 12.49990 | | | | 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 | | | 9.86000 | 95.67376 | 9.86000 | 95.64874 | | | | 0.00 | 0 | 1,000,000 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000 |

| 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 | 1,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.53000 | 103.44011 | 9.53000 | 103.41381 | | | 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 | | | 7.71500 | 101.23934 | 7.71500 | 101.21851 | | | 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 | | | 9.32000 | 102.15388 | 9.32000 | 102.12859 | | | 0.00 | 0 | 20,000,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NBK12 On 19/03/2021 Spot Bond | | | 8.98000 | 102.71800 | 8.98000 | 102.69323 | | | 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 | | | 9.46000 | 102.61597 | 9.46000 | 102.58992 | | | 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 | 102.13184 | | | 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 | | | 9.34000 | 102.97730 | 9.34000 | 102.95952 | | | 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 | | | 9.58000 | 98.22006 | 9.58000 | 98.19508 | | | 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 | 102.22295 | | | 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 | | | 10.34500 | 96.67831 | 10.34500 | 96.65182 | | 35,586,800,000,000.00 | | 3,440,000,000 | 960,000,000 |
| Total NBK16A SPOT | | | | | | | | 35,586,800,000,000.00 | | 3,440,000,000 | 960,000,000 |
| Total For NBK16A | | | | | | | | 35,586,800,000,000.00 | | 3,440,000,000 | 960,000,000 |
| NBK16 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.89956 | | | 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 | | | 10.51500 | 96.67503 | 10.51500 | 96.64796 | | 22,081,500,000,000.00 | | 2,100,000,000 | 1,050,000,000 |
| Total NBK17A SPOT | | | | | | | | 22,081,500,000,000.00 | | 2,100,000,000 | 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 | | | | | | | | | | 2,081,500,000,000.00 | 2,100,000,000 | 1,050,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28499 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18, On 01/06/2020 Spot Bond | | | 9.27000 | 103.76849 | 9.27000 | 103.74280 | | | | 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 | 100.59259 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19, On 01/06/2022 Spot Bond | | | 9.73000 | 103.53026 | 9.73000 | 103.50339 | | | | 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 | 100.23626 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20, On 01/06/2026 Spot Bond | | | 10.58500 | 102.84241 | 10.58500 | 102.81342 | | | | 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 | 100.69997 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21, On 21/07/2027 Spot Bond | | | 10.78500 | 99.48042 | 10.78500 | 101.83600 | | | | 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 | 101.60178 | | | | 0.00 | 600,000,000 | 600,000,000 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 600,000,000 | 600,000,000 |
| Total For NBK21B | | | | | | | | | | 0.00 | 600,000,000 | 600,000,000 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62299 | | | | 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 | 101.66559 | | | | 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 | 101.70798 | | | | 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 | 101.78256 | | | 0.00 | 0 | 100,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.16208 | | | 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 | 101.21729 | | | 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 | | | 8.77500 | 109.97930 | 8.77500 | 109.95335 | | 21,060,000,000,000.00 | 2,400,000,000 | 610,000,000 | |
| Total NBK3A SPOT | | | | | | | | 21,060,000,000,000.00 | 2,400,000,000 | 610,000,000 | |
| Total For NBK3A | | | | | | | | 21,060,000,000,000.00 | 2,400,000,000 | 610,000,000 | |
| NBK4 On 28/10/2024 Spot Bond | | | 10.91000 | 39.40120 | 10.91000 | 39.39005 | | 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 | 100.23373 | | 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 | | | 7.76000 | 101.54949 | 7.76000 | 101.52856 | | 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 | 100.75588 | | 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 | 99.40868 | | 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 | 101.21985 | | 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 | 100.01355 | | 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 | 99.99994 | | | | 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 | 95.96822 | | | | 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 | 101.64618 | | | | 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 | 100.83094 | | | | 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 | 100.98421 | | | | 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 | 100.76452 | | | | 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 | 100.74574 | | | | 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 | 100.74523 | | | | 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 | 99.98081 | | | | 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 | 100.85467 | | | | 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 | | | 10.08000 | 103.98795 | 10.08000 | 104.35349 | | | | 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 | 100.84958 | | | | 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 | | | 10.11500 | 102.83594 | 10.11500 | 103.19005 | | | | 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 | 100.85467 | | | | 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 | 100.77122 | | | | 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 | 100.79036 | | | | 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 | 100.86280 | | | | 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 | 100.87296 | | | | 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 | 101.22391 | | | | 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 | 100.43826 | | | | 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 | 100.85161 | | | | 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 | 100.46135 | | | | 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 | 100.02262 | | | | 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 | 100.19605 | | | | 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 | | | 9.97500 | 103.28919 | 9.97500 | 102.05909 | | | 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 | 97.79902 | | | 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 | 104.67383 | | | 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 | 107.64003 | | | 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 | 100.75671 | | | 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 | | | 11.19000 | 100.93939 | 11.19000 | 104.01364 | | 45,431,400,000,000.00 | 4,060,000,000 | 2,030,000,000 | |
| Total NED20 SPOT | | | | | | | | 15,431,400,000,000.00 | 4,060,000,000 | 2,030,000,000 | |
| Total For NED20 | | | | | | | | 15,431,400,000,000.00 | 4,060,000,000 | 2,030,000,000 | |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43511 | | | 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 | 121.23657 | 9.44500 | 121.20618 | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | | | 2.19500 | 176.66258 | 2.19500 | 176.59311 | | | 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 | 101.01373 | 2.54000 | 115.09285 | | | 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 | 193.09234 | 3.45000 | 193.01586 | | | | 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 | 111.46923 | 2.93000 | 111.42323 | | | | 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 | 154.74482 | 3.21000 | 144.59464 | | | | 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 | 156.51306 | 3.12000 | 156.18447 | | | | 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 | | | 8.69000 | 104.98267 | 8.69000 | 104.95840 | | | | 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 | | | 9.32000 | 106.05657 | 9.32000 | 106.03002 | | | | 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 | 101.77275 | | | | 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 | 101.30332 | | | | 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 | 101.34836 | | | | 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 | 101.32136 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.40054 | | | | 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 | | | 9.52000 | 106.07586 | 9.52000 | 107.35622 | | | | 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 | 101.37535 | | | | 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 | 101.35736 | | | | 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 | 101.47781 | | | | 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 | | | 9.72000 | 106.09527 | 9.72000 | 106.06759 | | | | 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 | 101.39335 | | | | 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 | 101.40235 | | | | 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 | 101.55513 | | | | 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 | 101.73485 | | | | 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 | 101.62527 | | | | 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 | 101.42933 | | | | 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 | | | 8.56500 | 114.87651 | 8.56500 | 114.85019 | | | | 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 | | | 9.43000 | 114.18633 | 9.43000 | 114.15774 | | | | 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 | | | 2.09000 | 180.13609 | 2.09000 | 180.06574 | | | | 0.00 | 0 | 8,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.88500 | 114.47139 | 10.88500 | 114.43825 | | | 54,642,700,000,000.00 | | 5,020,000,000 | 2,522,000,000 |
| Total NRA028 SPOT | | | | | | | | | 54,642,700,000,000.00 | | 5,020,000,000 | 2,522,000,000 |
| Total For NRA028 | | | | | | | | | 54,642,700,000,000.00 | | 5,020,000,000 | 2,522,000,000 |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.04507 | | | | 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 | 100.83430 | | | | 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 | 101.24932 | | | | 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 | 101.21119 | | | | 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 | 100.04149 | | | | 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 | 101.53631 | | | | 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 | 101.89988 | | | | 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 | 19.04723 | 100.00000 | 19.00108 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.89653 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 9.84000 | 101.98280 | 9.84000 | 101.95619 | | | | 0.00 | 0 | 0 |
| Total OML03 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 OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.08385 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML04 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML05 On 19/03/2025 Spot Bond | | | 10.06000 | 99.28321 | 10.06000 | 100.00813 | | 30,180,000,000,000.00 | 3,000,000,000 | | 1,520,000,000 |
| Total OML05 SPOT | | | | | | | | 30,180,000,000,000.00 | 3,000,000,000 | | 1,520,000,000 |
| Total For OML05 | | | | | | | | 30,180,000,000,000.00 | 3,000,000,000 | | 1,520,000,000 |
| OML06 On 19/03/2027 Spot Bond | | | 10.64000 | 99.05537 | 10.64000 | 99.65438 | | 31,920,000,000,000.00 | 3,000,000,000 | | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | 31,920,000,000,000.00 | 3,000,000,000 | | 1,500,000,000 |
| Total For OML06 | | | | | | | | 31,920,000,000,000.00 | 3,000,000,000 | | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 11.33500 | 98.54148 | 11.33500 | 99.01616 | | 20,969,750,000,000.00 | 1,850,000,000 | | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | 20,969,750,000,000.00 | 1,850,000,000 | | 1,000,000,000 |
| Total For OML07 | | | | | | | | 20,969,750,000,000.00 | 1,850,000,000 | | 1,000,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.06271 | | 0.00 | 0 | | 20,000,000 |
| Total OML08 SPOT | | | | | | | | 0.00 | 0 | | 20,000,000 |
| Total For OML08 | | | | | | | | 0.00 | 0 | | 20,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.63000 | 109.42016 | 10.63000 | 102.61534 | | 21,260,000,000,000.00 | 2,000,000,000 | | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | 21,260,000,000,000.00 | 2,000,000,000 | | 1,000,000,000 |
| Total For OML09 | | | | | | | | 21,260,000,000,000.00 | 2,000,000,000 | | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.23500 | 109.11004 | 11.23500 | 102.05027 | | 22,470,000,000,000.00 | 2,000,000,000 | | 1,000,000,000 |
| Total OML10 SPOT | | | | | | | | 22,470,000,000,000.00 | 2,000,000,000 | | 1,000,000,000 |
| Total For OML10 | | | | | | | | 22,470,000,000,000.00 | 2,000,000,000 | | 1,000,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 63.84496 | 100.00000 | 63.69029 | | 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 | 114.01400 | 10.00000 | 113.98400 | | 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 | 101.07869 | | 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 | 99.88164 | | 0.00 | 0 | | 0 |
| Total PMM18 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For PMM18 | | | | | | | | 0.00 | 0 | | 0 |
| PMM19 On 13/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59795 | | 0.00 | 0 | | 0 |
| Total PMM19 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 PMM19 | | | | | | | | | 0.00 | 0 | 0 |
| PMM20 On 02/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11611 | | | 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 | 101.19652 | | | 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 | 100.70933 | | | 0.00 | 200,000,000 | 50,000,000 |
| Total PPC001 SPOT | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total For PPC001 | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| PPC00 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.49095 | | | 0.00 | 0 | 500,000,000 |
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| PPC00 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.08836 | | | 0.00 | 500,000,000 | 250,000,000 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total For PPC003 | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| PPC00 On 30/06/2021 Spot Bond | | | 9.63000 | 101.45205 | 9.63000 | 104.20318 | | | 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 | 100.03817 | | | 0.00 | 0 | 0 |
| Total PRE1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.03864 | | | 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 | 100.03968 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.04413 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.04516 | | | 0.00 | 0 | 0 |
| Total PRE1D1 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 PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| PTH01 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.90565 | | | 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 | | | 8.15500 | 44.45606 | 8.15500 | 44.44635 | | | 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 | | | 6.69000 | 107.35273 | 6.69000 | 107.33333 | | 961,353,000,000,000.00 | 143,700,000,000 | 133,974,833,400 | |
| Total R159 SPOT | | | | | | | | 961,353,000,000,000.00 | 143,700,000,000 | 133,974,833,400 | |
| Total For R159 | | | | | | | | 961,353,000,000,000.00 | 143,700,000,000 | 133,974,833,400 | |
| R159P On 15/09/2016 Spot Bond | | | 6.52000 | 94.53236 | 6.52000 | 94.51570 | | 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 | | | 8.37000 | 118.97768 | 8.33500 | 119.22760 | | 559,493,547,500,000.00 | 1,128,971,750,000 | 1,837,474,881,600 | |
| Total R186 SPOT | | | | | | | | 559,493,547,500,000.00 | 1,128,971,750,000 | 1,837,474,881,600 | |
| Total For R186 | | | | | | | | 559,493,547,500,000.00 | 1,128,971,750,000 | 1,837,474,881,600 | |
| R187P On 21/12/2026 Spot Bond | | | 8.07500 | 41.39401 | 8.07500 | 41.38505 | | 0.00 | 0 | 0 | |
| Total R187P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For R187P | | | | | | | | 0.00 | 0 | 0 | |
| R188P On 21/12/2027 Spot Bond | | | 7.99500 | 38.60231 | 7.99500 | 38.59404 | | 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 | 295.84906 | 1.68500 | 295.83557 | | 50,767,076,438,000.00 | 30,039,690,200 | 18,446,159,304 | |
| Total R197 SPOT | | | | | | | | 50,767,076,438,000.00 | 30,039,690,200 | 18,446,159,304 | |
| Total For R197 | | | | | | | | 50,767,076,438,000.00 | 30,039,690,200 | 18,446,159,304 | |
| R202 On 07/12/2033 Spot Bond | | | 1.81000 | 242.22246 | 1.80500 | 242.29797 | | 345,646,571,808,000.00 | 190,964,956,800 | 186,358,108,193 | |
| Total R202 SPOT | | | | | | | | 345,646,571,808,000.00 | 190,964,956,800 | 186,358,108,193 | |
| Total For R202 | | | | | | | | 345,646,571,808,000.00 | 190,964,956,800 | 186,358,108,193 | |
| R203 On 15/09/2017 Spot Bond | | | 7.01000 | 103.15193 | 6.97500 | 103.19398 | | 368,735,136,245,000.00 | 1,336,481,474,500 | 1,181,984,660,900 | |
| Total R203 SPOT | | | | | | | | 368,735,136,245,000.00 | 1,336,481,474,500 | 1,181,984,660,900 | |
| Total For R203 | | | | | | | | 368,735,136,245,000.00 | 1,336,481,474,500 | 1,181,984,660,900 | |
| R2030 On 31/01/2030 Spot Bond | | | 8.76000 | 95.83735 | 8.76000 | 95.81503 | | 607,018,819,256,000.00 | 1,553,312,650,600 | 851,787,173,800 | |
| Total R2030 SPOT | | | | | | | | 607,018,819,256,000.00 | 1,553,312,650,600 | 851,787,173,800 | |

| 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 R2030 | | | | | | | | | 17,018,819,256,000.00 | 553,312,650,600 | 351,787,173,800 |
| R2032 On 31/03/2032 Spot Bond | | | 8.85000 | 95.52023 | 8.85000 | 95.49764 | | | 897,159,450,000,000.00 | 440,357,000,000 | 204,712,900,000 |
| Total R2032 SPOT | | | | | | | | | 17,159,450,000,000.00 | 440,357,000,000 | 204,712,900,000 |
| Total For R2032 | | | | | | | | | 17,159,450,000,000.00 | 440,357,000,000 | 204,712,900,000 |
| R2035 On 28/02/2035 Spot Bond | | | 8.98500 | 100.44899 | 8.98500 | 100.42461 | | | 482,680,800,000,000.00 | 1,389,280,000,000 | 687,785,000,000 |
| Total R2035 SPOT | | | | | | | | | 12,680,800,000,000.00 | 389,280,000,000 | 687,785,000,000 |
| Total For R2035 | | | | | | | | | 12,680,800,000,000.00 | 389,280,000,000 | 687,785,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.03500 | 97.06231 | 9.03500 | 97.03900 | | | 363,991,005,606,000.00 | 704,370,891,600 | 458,167,100,000 |
| Total R2037 SPOT | | | | | | | | | 13,991,005,606,000.00 | 704,370,891,600 | 458,167,100,000 |
| Total For R2037 | | | | | | | | | 13,991,005,606,000.00 | 704,370,891,600 | 458,167,100,000 |
| R204 On 21/12/2018 Spot Bond | | | 7.37000 | 104.58735 | 7.34500 | 104.63655 | | | 004,289,491,491,000.00 | 1,628,804,544,300 | 568,265,726,100 |
| Total R204 SPOT | | | | | | | | | 14,289,491,491,000.00 | 628,804,544,300 | 568,265,726,100 |
| Total For R204 | | | | | | | | | 14,289,491,491,000.00 | 628,804,544,300 | 568,265,726,100 |
| R2040 On 31/01/2040 Spot Bond | | | 9.06500 | 102.38517 | 9.06500 | 101.54262 | | | 736,593,000,000,000.00 | 412,200,000,000 | 159,480,196,224 |
| Total R2040 SPOT | | | | | | | | | 16,593,000,000,000.00 | 412,200,000,000 | 159,480,196,224 |
| Total For R2040 | | | | | | | | | 16,593,000,000,000.00 | 412,200,000,000 | 159,480,196,224 |
| R2044 On 31/01/2044 Spot Bond | | | 9.10000 | 98.60450 | 9.10000 | 98.58065 | | | 428,078,200,000,000.00 | 486,602,000,000 | 510,138,632,200 |
| Total R2044 SPOT | | | | | | | | | 18,078,200,000,000.00 | 486,602,000,000 | 510,138,632,200 |
| Total For R2044 | | | | | | | | | 18,078,200,000,000.00 | 486,602,000,000 | 510,138,632,200 |
| R2048 On 28/02/2048 Spot Bond | | | 9.08000 | 98.00026 | 9.08000 | 97.97621 | | | 252,976,758,972,000.00 | 468,389,510,900 | 500,739,673,500 |
| Total R2048 SPOT | | | | | | | | | 12,976,758,972,000.00 | 468,389,510,900 | 500,739,673,500 |
| Total For R2048 | | | | | | | | | 12,976,758,972,000.00 | 468,389,510,900 | 500,739,673,500 |
| R207 On 15/01/2020 Spot Bond | | | 7.66000 | 100.63963 | 7.64000 | 100.68938 | | | 980,310,309,664,000.00 | 3,000,040,510,400 | 994,882,480,008 |
| Total R207 SPOT | | | | | | | | | 10,310,309,664,000.00 | 000,040,510,400 | 994,882,480,008 |
| Total For R207 | | | | | | | | | 10,310,309,664,000.00 | 000,040,510,400 | 994,882,480,008 |
| R208 On 31/03/2021 Spot Bond | | | 7.85500 | 95.74360 | 7.83000 | 95.82900 | | | 715,324,747,398,000.00 | 1,109,525,747,600 | 518,239,933,800 |
| Total R208 SPOT | | | | | | | | | 15,324,747,398,000.00 | 109,525,747,600 | 518,239,933,800 |
| Total For R208 | | | | | | | | | 15,324,747,398,000.00 | 109,525,747,600 | 518,239,933,800 |
| R209 On 31/03/2036 Spot Bond | | | 9.00000 | 75.01092 | 8.95500 | 75.32829 | | | 148,030,975,900,000.00 | 1,905,336,775,100 | 828,666,419,400 |
| Total R209 SPOT | | | | | | | | | 18,030,975,900,000.00 | 905,336,775,100 | 828,666,419,400 |
| Total For R209 | | | | | | | | | 18,030,975,900,000.00 | 905,336,775,100 | 828,666,419,400 |
| R210 On 31/03/2028 Spot Bond | | | 1.73000 | 180.95669 | 1.72000 | 181.08107 | | | 137,538,304,992,000.00 | 79,501,910,400 | 61,100,072,089 |
| Total R210 SPOT | | | | | | | | | 17,538,304,992,000.00 | 79,501,910,400 | 61,100,072,089 |
| Total For R210 | | | | | | | | | 17,538,304,992,000.00 | 79,501,910,400 | 61,100,072,089 |
| R211 On 31/01/2017 Spot Bond | | | 1.15000 | 136.15470 | 1.15000 | 136.10504 | | | 77,984,417,090,000.00 | 67,812,536,600 | 53,492,289,543 |
| Total R211 SPOT | | | | | | | | | 17,984,417,090,000.00 | 67,812,536,600 | 53,492,289,543 |

| 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 R211 | | | | | | | | | 7,984,417,090,000.00 | 67,812,536,600 | 53,492,289,543 |
| R212 On 31/01/2022 Spot Bond | | | 1.69000 | 142.03759 | 1.68000 | 142.06499 | | | 560,017,823,846,000.00 | 331,371,493,400 | 176,821,599,600 |
| Total R212 SPOT | | | | | | | | | 560,017,823,846,000.00 | 331,371,493,400 | 176,821,599,600 |
| Total For R212 | | | | | | | | | 10,017,823,846,000.00 | 331,371,493,400 | 176,821,599,600 |
| R213 On 28/02/2031 Spot Bond | | | 8.85000 | 85.77968 | 8.81500 | 86.01819 | | | 790,745,329,295,000.00 | 880,310,206,700 | 491,153,642,700 |
| Total R213 SPOT | | | | | | | | | 790,745,329,295,000.00 | 880,310,206,700 | 491,153,642,700 |
| Total For R213 | | | | | | | | | 10,745,329,295,000.00 | 880,310,206,700 | 491,153,642,700 |
| R214 On 28/02/2041 Spot Bond | | | 9.01500 | 76.15169 | 9.01500 | 76.13314 | | | 424,295,449,085,000.00 | 1,489,106,539,000 | 926,781,038,400 |
| Total R214 SPOT | | | | | | | | | 424,295,449,085,000.00 | 1,489,106,539,000 | 926,781,038,400 |
| Total For R214 | | | | | | | | | 14,295,449,085,000.00 | 489,106,539,000 | 926,781,038,400 |
| R229C On 15/03/2016 Spot Bond | | | 6.51000 | 97.61480 | 6.51000 | 97.59781 | | | 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 | | | 6.52000 | 94.53236 | 6.52000 | 94.51570 | | | 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 | | | 6.53000 | 99.07827 | 6.53000 | 99.06071 | | | 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 | | | 6.51000 | 95.97012 | 6.51000 | 95.95332 | | | 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 | | | 6.57000 | 92.88311 | 6.57000 | 92.86671 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 6.95000 | 89.38778 | 6.95000 | 89.37110 | | | 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 | | | 7.00000 | 86.29651 | 7.00000 | 86.28029 | | | 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 | | | 7.35000 | 82.63727 | 7.35000 | 82.62097 | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 7.33000 | 79.75633 | 7.33000 | 79.74064 | | | 0.00 | 0 | 0 |
| Total R334C 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 R334C | | | | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 7.31000 | 76.99069 | 7.31000 | 76.97558 | | | | 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 | | | 7.30000 | 74.30559 | 7.30000 | 74.29103 | | | | 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 | | | 7.60000 | 70.73287 | 7.60000 | 70.71846 | | | | 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 | | | 7.58000 | 68.21097 | 7.58000 | 68.19711 | | | | 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 | | | 7.75000 | 65.11588 | 7.75000 | 65.10236 | | | | 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 | | | 7.72000 | 62.79808 | 7.72000 | 62.78508 | | | | 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 | | | 7.69000 | 60.58028 | 7.69000 | 60.56780 | | | | 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 | | | 7.66000 | 58.45772 | 7.66000 | 58.44571 | | | | 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 | | | 7.62000 | 56.46739 | 7.62000 | 56.45585 | | | | 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 | | | 7.58000 | 54.56588 | 7.58000 | 54.55479 | | | | 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 | | | 8.27500 | 49.62213 | 8.27500 | 49.61113 | | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 8.23500 | 47.81822 | 8.23500 | 47.80768 | | | | 0.00 | 0 | 0 |
| Total R346C 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 R346C | | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 8.19500 | 46.09763 | 8.19500 | 46.08751 | | | | 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 | | | 8.15500 | 44.45606 | 8.15500 | 44.44635 | | | | 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 | | | 8.11500 | 42.88946 | 8.11500 | 42.88014 | | | | 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 | | | 8.07500 | 41.39401 | 8.07500 | 41.38505 | | | | 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 | | | 8.03500 | 39.96609 | 8.03500 | 39.95749 | | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 7.99500 | 38.60231 | 7.99500 | 38.59404 | | | | 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 | 101.37839 | | | | 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 | 102.30563 | | | | 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 | 101.11999 | | | | 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 | 101.20297 | | | | 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 | 31.37698 | 100.00000 | 31.30097 | | | | 0.00 | 0 | 0 |
| Total RCSB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB1U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 21.27895 | 100.00000 | 21.22740 | | | | 0.00 | 0 | 0 |
| Total RCSB2U 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 RCSB2U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB3 On 17/03/2017 Spot Bond | | | 100.00000 | 43.30367 | 100.00000 | 43.19762 | | | | 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 | 99.67167 | 100.00000 | 99.40516 | | | | 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 | 43.26146 | 100.00000 | 43.15550 | | | | 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 | 22.54308 | 100.00000 | 22.48847 | | | | 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 | 29.34812 | 100.00000 | 29.92337 | | | | 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 | 8.43371 | 100.00000 | 9.10580 | | | | 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 | 21.01573 | 100.00000 | 21.60015 | | | | 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 | 15.93102 | 100.00000 | 16.52855 | | | | 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 | 9.68411 | 100.00000 | 10.30186 | | | | 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 | 101.04860 | | | | 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 | 100.90330 | | | | 0.00 | 0 | 0 |
| Total RDFB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37217 | | | | 0.00 | 0 | 0 |
| Total RDFB04 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 RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44074 | | | | 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 | 101.29186 | | | | 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 | 100.72261 | | | | 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 | 101.25011 | | | | 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 | 101.30120 | | | | 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 | 100.03731 | | | | 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 | 100.45433 | | | | 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 | 101.55003 | | | | 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 | 101.33252 | | | | 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 | 100.19225 | | | | 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 | 101.25459 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69665 | | | | 0.00 | 0 | 0 |
| Total RED201 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 RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 23.05866 | 100.00000 | 23.00219 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 14.67212 | 100.00000 | 14.63618 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES031 On 02/03/2020 Spot Bond | | | 100.00000 | 11.27288 | 100.00000 | 11.24528 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES041 On 02/03/2021 Spot Bond | | | 100.00000 | 9.97247 | 100.00000 | 9.94804 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.32550 | | | | 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 | 101.86884 | | | | 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 | 101.32752 | | | | 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 | 100.45374 | | | | 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 | 101.58348 | | | | 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 | 101.15623 | | | | 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 | 100.19582 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 90.22986 | | | | 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 | 96.09540 | | | | 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 | 95.72069 | | | | 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 | 100.96510 | | | | 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 | 84.24136 | | | | 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 | 100.28336 | | | | 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 | 104.68380 | 12.35000 | 104.64971 | | | | 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 | 17.58567 | 100.00000 | 17.54307 | | | | 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 | 101.58868 | | | | 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 | 9.95145 | 100.00000 | 9.92708 | | | | 0.00 | 0 | 0 |
| Total RPP011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP011U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP041 On 07/10/2016 Spot Bond | | | 100.00000 | 54.13741 | 100.00000 | 54.00626 | | | | 0.00 | 0 | 0 |
| Total RPP041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP041U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP071 On 31/01/2016 Spot Bond | | | 100.00000 | 99.72900 | 100.00000 | 99.45946 | | | | 0.00 | 0 | 0 |
| Total RPP071U 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 RPP07U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP08I On 30/04/2020 Spot Bond | | | 100.00000 | 13.37066 | 100.00000 | 12.94011 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP09I On 21/11/2016 Spot Bond | | | 100.00000 | 46.75275 | 100.00000 | 46.63949 | | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00I On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 107.53592 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00I On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 58.03924 | | | | 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 | | | 9.15000 | 103.71086 | 9.15000 | 103.68551 | | | | 0.00 | 0 | 56,722,700 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 56,722,700 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 56,722,700 |
| RW23 On 10/12/2023 Spot Bond | | | 9.58000 | 103.28159 | 9.58000 | 103.25519 | | | | 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 | | | 10.16500 | 104.52521 | 10.16500 | 104.49689 | | | | 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 | 99.02332 | | | | 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 | | | 7.89000 | 107.60812 | 7.89000 | 107.58550 | | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 102.41348 | | | | 0.00 | 0 | 1,300,000,000 |
| Total SBK13 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For SBK13 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.22500 | 104.77878 | 9.22500 | 104.75296 | | | | 0.00 | 0 | 0 |
| Total SBK14 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 SBK14 | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.71944 | | | 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 | 100.38907 | | | 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 | 98.88626 | | | 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 | 97.69359 | | | 0.00 | 0 | 30,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01815 | | | 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 | 101.53714 | | | 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 | 99.68526 | | | 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 | 101.85063 | | | 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 | | | 11.66000 | 104.22040 | 11.66000 | 104.36428 | | 48,505,600,000,000.00 | 4,160,000,000 | 2,150,000,000 | |
| Total SBK23 SPOT | | | | | | | | 18,505,600,000,000.00 | 4,160,000,000 | 2,150,000,000 | |
| Total For SBK23 | | | | | | | | 18,505,600,000,000.00 | 4,160,000,000 | 2,150,000,000 | |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.26987 | | 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 | | | 8.84500 | 99.49054 | 8.84500 | 99.46702 | | 42,102,200,000,000.00 | 4,760,000,000 | 2,380,000,000 | |
| Total SBK9 SPOT | | | | | | | | 12,102,200,000,000.00 | 4,760,000,000 | 2,380,000,000 | |
| Total For SBK9 | | | | | | | | 12,102,200,000,000.00 | 4,760,000,000 | 2,380,000,000 | |
| SBN33 On 15/09/2017 Spot Bond | | | 8.37500 | 100.79127 | 8.37500 | 100.76855 | | 0.00 | 0 | 20,000,000 | |
| Total SBN33 SPOT | | | | | | | | 0.00 | 0 | 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 SBN33 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93401 | | | | 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 | 100.54080 | | | | 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 | | | 7.90500 | 102.63523 | 7.90500 | 102.61337 | | | | 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 | 100.36122 | | | | 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 | 100.80144 | | | | 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 | 101.68531 | | | | 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 | | | 9.60500 | 106.02530 | 9.60500 | 105.99813 | | | | 0.00 | 0 | 70,000,000 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.23500 | 103.40148 | 10.23500 | 103.37345 | | | | 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 | 101.70972 | | | | 0.00 | 0 | 20,000,000 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76819 | | | | 0.00 | 220,000,000 | 60,000,000 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 60,000,000 |
| Total For SBS23 | | | | | | | | | | 0.00 | 220,000,000 | 60,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.23308 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.60500 | 104.62094 | 8.60500 | 104.59699 | | | | 0.00 | 0 | 370,833,300 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 370,833,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 370,833,300 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 34.04226 | 100.00000 | 33.96732 | | | 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 | | | 9.55000 | 105.20170 | 9.55000 | 105.17503 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.98492 | | | 0.00 | 1,700,000,000 | 1,700,000,000 |
| Total SBS28 SPOT | | | | | | | | | 0.00 | 1,700,000,000 | 1,700,000,000 |
| Total For SBS28 | | | | | | | | | 0.00 | 1,700,000,000 | 1,700,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.64500 | 103.44474 | 8.64500 | 103.42082 | | | 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 | | | 10.24500 | 90.48954 | 10.24500 | 90.46498 | | | 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 | 100.02056 | | | 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 | | | 9.98500 | 102.36413 | 9.98500 | 102.33688 | | | 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 | 100.78210 | | | 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 | 100.80270 | | | 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 | | | 10.13500 | 100.91405 | 10.13500 | 100.88664 | | 29,391,500,000,000.00 | 2,900,000,000 | 1,450,000,000 | |
| Total SBS34 SPOT | | | | | | | | 29,391,500,000,000.00 | 2,900,000,000 | 1,450,000,000 | |
| Total For SBS34 | | | | | | | | 29,391,500,000,000.00 | 2,900,000,000 | 1,450,000,000 | |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16368 | | | 0.00 | 0 | 490,000,000 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 0 | 490,000,000 |
| Total For SBS35 | | | | | | | | | 0.00 | 0 | 490,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.91155 | | | 0.00 | 0 | 0 |
| Total SBS36 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 SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.94000 | 98.64444 | 8.94000 | 98.62100 | | | 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 | | | 10.37500 | 94.74362 | 10.37500 | 94.71758 | | | 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 | | | 11.06500 | 92.81541 | 11.06500 | 92.78825 | | | 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 | | | 9.60000 | 99.38652 | 9.60000 | 99.36120 | | 11,328,000,000,000.00 | | 1,180,000,000 | 610,000,000 |
| Total SBS4 SPOT | | | | | | | | 11,328,000,000,000.00 | | 1,180,000,000 | 610,000,000 |
| Total For SBS4 | | | | | | | | 11,328,000,000,000.00 | | 1,180,000,000 | 610,000,000 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.20000 | 106.32710 | 7.20000 | 106.30666 | | | 0.00 | 0 | 53,740,000 |
| Total SBS9 SPOT | | | | | | | | | 0.00 | 0 | 53,740,000 |
| Total For SBS9 | | | | | | | | | 0.00 | 0 | 53,740,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.29500 | 125.75406 | 2.29500 | 284.06594 | | | 0.00 | 0 | 140,000,000 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 140,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.76000 | 133.85591 | 1.76000 | 135.08912 | | | 0.00 | 0 | 50,000,000 |
| Total SBSI12 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For SBSI12 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 31.58375 | 100.00000 | 31.50640 | | | 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 |
| 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 |

| 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 SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 36.59085 | 100.00000 | 36.50123 | | | | 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 | | | | 172.53674 | 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 | 119.50467 | 2.42000 | 134.00200 | | | | 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 | 100.47299 | 6.50000 | 100.45543 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.01305 | | | | 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 | 101.91386 | | | | 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 | | | 8.47500 | 103.33910 | 8.47500 | 103.31567 | | | | 0.00 | 0 | 6,400,000 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 6,400,000 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 6,400,000 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.11891 | | | | 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 | 100.46222 | | | | 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 | 100.77326 | | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 39.02048 | 100.00000 | 38.92595 | | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 114.01400 | 10.00000 | 113.98400 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR 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/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98570 | | | | 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 | 101.24802 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS16I On 29/06/2016 Spot Bond | | | 100.00000 | 55.24376 | 100.00000 | 55.10847 | | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS17I On 30/09/2016 Spot Bond | | | 100.00000 | 60.66301 | 100.00000 | 60.51444 | | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS18I On 30/11/2016 Spot Bond | | | 100.00000 | 44.40478 | 100.00000 | 44.29721 | | | | 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 | | | 9.31500 | 102.78765 | 9.31500 | 102.76195 | | | | 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 | 100.23005 | | | | 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 | 101.50988 | | | | 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 | 100.66309 | | | | 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 | 100.68729 | | | | 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 | | | 9.73000 | 103.64563 | 9.73000 | 103.61872 | | | | 0.00 | 0 | 20,000,000 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.66953 | | | | 0.00 | 0 | 0 |
| Total SHS26 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 SHS26 | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 7.94000 | 103.25094 | 7.94000 | 103.22909 | | | 18,103,200,000,000.00 | 2,280,000,000 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | 18,103,200,000,000.00 | 2,280,000,000 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | 18,103,200,000,000.00 | 2,280,000,000 | 1,140,000,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 8.99500 | 101.05891 | 8.99500 | 101.03475 | | | 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 | | | 8.37500 | 100.79127 | 8.37500 | 100.76855 | | | 63,147,500,000,000.00 | 7,540,000,000 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | 63,147,500,000,000.00 | 7,540,000,000 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | 63,147,500,000,000.00 | 7,540,000,000 | 3,770,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.46527 | | | 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 | 101.80967 | | | 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 | 101.41934 | | | 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 | 101.45676 | | | 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 | 99.54918 | | | 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 | | | 8.07500 | 104.22379 | 8.07500 | 104.20125 | | | 0.00 | 0 | 114,000,000 |
| Total SSA01 SPOT | | | | | | | | | 0.00 | 0 | 114,000,000 |
| Total For SSA01 | | | | | | | | | 0.00 | 0 | 114,000,000 |
| SSA04 On 16/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.37657 | | | 0.00 | 0 | 0 |
| Total SSA04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA04 | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.28047 | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.50500 | 95.14488 | 9.50500 | 95.12075 | | | 13,307,000,000,000.00 | 1,400,000,000 | 709,800,000 |
| Total SSA06 SPOT | | | | | | | | | 13,307,000,000,000.00 | 1,400,000,000 | 709,800,000 |

| 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 SSA06 | | | | | | | | | 13,307,000,000,000.00 | 1,400,000,000 | 709,800,000 |
| SSN00: On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32778 | | | 0.00 | 160,000,000 | 40,000,000 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| Total For SSN001 | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| SSN00: On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72714 | | | 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 | 100.01562 | | | 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 | | | 9.40000 | 89.48978 | 9.40000 | 89.46733 | | | 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 | | | 9.40000 | 89.48978 | 9.40000 | 89.46733 | | | 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 | | | 9.06000 | 95.86902 | 9.06000 | 95.84594 | | | 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 | 100.93197 | | | 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 | | | 7.85500 | 101.68205 | 7.85500 | 101.66053 | | | 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 | 115.75720 | 2.43000 | 116.15227 | | | 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 | | | 8.65500 | 101.07722 | 8.65500 | 101.05383 | | | 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 | 103.96249 | 8.50000 | 101.47352 | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.37500 | 104.54555 | 10.37500 | 104.51667 | | | 0.00 | 0 | 0 |
| Total SSN017 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 SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN017 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16707 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 28/02/2031 Spot Bond | | | 10.68500 | 73.64195 | 10.68500 | 73.62079 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.17786 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN024 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26820 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN026 On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78198 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN027 On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.29844 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN028 On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.79924 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44850 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN030 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 |
| SSN031 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94548 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN033 On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.30493 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 SY1254 | | | | | | | | | | 0.00 | 0 | 0 |
| SY125€ On 28/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1255 | | | | | | | | | | 0.00 | 0 | 0 |
| SY125€ On 03/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90893 | | | | 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 | 99.67400 | | | | 0.00 | 0 | 0 |
| Total SY1257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1257 | | | | | | | | | | 0.00 | 0 | 0 |
| SY125€ On 17/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.65504 | | | | 0.00 | 0 | 0 |
| Total SY1258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1258 | | | | | | | | | | 0.00 | 0 | 0 |
| SY125€ On 17/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.65538 | | | | 0.00 | 0 | 0 |
| Total SY1259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1259 | | | | | | | | | | 0.00 | 0 | 0 |
| SY126C On 18/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.63632 | | | | 0.00 | 0 | 0 |
| Total SY1260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1260 | | | | | | | | | | 0.00 | 0 | 0 |
| SY126z On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.22020 | | | | 0.00 | 0 | 0 |
| Total SY1262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1262 | | | | | | | | | | 0.00 | 0 | 0 |
| SY126c On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.27225 | | | | 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 | 99.23614 | | | | 0.00 | 0 | 0 |
| Total SY1264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1264 | | | | | | | | | | 0.00 | 0 | 0 |
| SY126€ On 17/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.10796 | | | | 0.00 | 0 | 0 |
| Total SY1265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1265 | | | | | | | | | | 0.00 | 0 | 0 |
| SY126€ On 19/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1266 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1267 On 27/01/2016 Spot Bond | | | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | 270,000,000,000,000.00 | 82,700,000,000 | 51,900,000,000 | |
| Total SY1267 SPOT | | | | | | | | | 270,000,000,000,000.00 | 82,700,000,000 | 51,900,000,000 | |

| 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 SY1267 | | | | | | | | | | 0,000,000,000,000.00 | 82,700,000,000 | 51,900,000,000 |
| SY126E On 28/01/2016 Spot Bond | | | 100.00000 | 80.21978 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0 |
| Total SY1268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1268 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 8.98500 | 100.82135 | 8.98500 | 100.79714 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A1C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.44741 | | | | 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 | 101.53116 | | | | 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 | | | 9.29000 | 99.06155 | 9.29000 | 100.85016 | | | | 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 | 95.51365 | 100.00000 | 95.26999 | | | | 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 | 100.19972 | | | | 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 | 99.92686 | | | | 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 | 100.99668 | | | | 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 | 100.74604 | | | | 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 | 100.34219 | | | | 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 | 96.20067 | 100.00000 | 95.95208 | | | | 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 | 100.01927 | | | | 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 | 100.01940 | | | | 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 | 100.48730 | | | | 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 | 100.49902 | | | | 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 | | | 7.59000 | 102.99112 | 7.59000 | 102.97027 | | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.20631 | | | | 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 | 100.21161 | | | | 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 | 102.19433 | 7.83000 | 102.17301 | | | | 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 | 100.20339 | | | | 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 | 100.21002 | | | | 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 | 88.28264 | 7.39000 | 102.05187 | | | | 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 | 100.20339 | | | | 0.00 | 0 | 17,968,900 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 17,968,900 |

| 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 | 17,968,900 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.21002 | | | | 0.00 | 0 | 100,000,000 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.16000 | 88.61976 | 7.16000 | 101.98849 | | | | 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 | 100.22298 | | | | 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 | 100.22192 | | | | 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 | 100.24723 | | | | 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 | 100.25145 | | | | 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 | 100.34639 | | | | 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 | 100.33473 | | | | 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 | 100.20313 | | | | 0.00 | 0 | 201,735,900 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 201,735,900 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 201,735,900 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.21161 | | | | 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 | 102.44424 | 8.73000 | 102.42045 | | | | 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 | 99.96741 | | | | 0.00 | 0 | 134,490,500 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 134,490,500 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 134,490,500 |
| TH11A€ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.21002 | | | | 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 | | | 8.81500 | 94.02910 | 8.81500 | 100.81413 | | | | 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 | 99.82073 | | | | 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 | 100.21699 | | | | 0.00 | 0 | 200,000,000 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.22351 | | | | 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 | 100.22060 | | | | 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 | 100.22669 | | | | 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 | 100.24671 | | | | 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 | 100.25333 | | | | 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 | 100.24392 | | | | 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 | 100.32824 | | | | 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 | 100.32929 | | | | 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 | 100.33371 | | | | 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 | 101.42869 | | | | 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 | 101.47546 | | | | 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 | | | 9.24000 | 100.57784 | 9.24000 | 101.47445 | | | | 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 | 101.44741 | | | | 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 | 101.51286 | | | | 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 | | | 9.15000 | 99.67640 | 9.15000 | 99.65216 | | | | 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 | 101.45593 | | | | 0.00 | 0 | 200,000,000 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53116 | | | | 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 | | | 9.26000 | 91.32858 | 9.26000 | 98.54192 | | | | 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 | 101.59697 | | | | 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 | 101.59697 | | | | 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 | 101.61577 | | | | 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 | 101.61577 | | | | 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 | 101.74638 | | | | 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 | 101.74638 | | | | 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 | 101.76612 | | | | 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 | 101.76425 | | | | 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 | 102.35167 | | | | 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 | 102.35167 | | | | 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 | 102.55354 | | | | 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 | 102.36488 | | | | 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 | 101.26185 | | | | 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 | 101.29883 | | | | 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 | 101.35933 | | | | 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 | | | 9.39000 | 103.17529 | 9.39000 | 100.89309 | | | | 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 | 101.43491 | | | | 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 | 101.55238 | | | | 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 | 101.50204 | | | | 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 | 100.21726 | | | | 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 | 5.94179 | 101.06155 | 5.92727 | | | | 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 | 100.35553 | | | | 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 | 100.21322 | | | | 0.00 | 0 | 250,000,000 |
| Total THE9A2 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For THE9A2 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| THE9A: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45928 | | | | 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 | 100.21322 | | | | 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 | 100.21591 | | | | 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 | 100.21726 | | | | 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 | 100.21160 | | | | 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 | 100.21591 | | | | 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 | 100.23073 | | | | 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 | 100.23073 | | | | 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 | 100.23073 | | | | 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 | 100.25226 | | | | 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 | 100.25764 | | | 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 | 100.25092 | | | 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 | 100.35804 | | | 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 | 100.36471 | | | 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 | 100.36204 | | | 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 | | | 9.50000 | 92.11245 | 9.50000 | 92.05595 | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | 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 | | | 7.96500 | 106.61820 | 7.96500 | 106.59557 | | 248,621,542,734,500.00 | 156,763,533,300 | 48,563,533,300 | |
| Total TN17 SPOT | | | | | | | | 18,621,542,734,500.00 | 156,763,533,300 | 48,563,533,300 | |
| Total For TN17 | | | | | | | | 18,621,542,734,500.00 | 156,763,533,300 | 48,563,533,300 | |
| TN20 On 17/09/2020 Spot Bond | | | 9.45000 | 105.25041 | 9.45000 | 105.22371 | | 538,650,000,000,000.00 | 57,000,000,000 | 20,871,349,500 | |
| Total TN20 SPOT | | | | | | | | 18,650,000,000,000.00 | 57,000,000,000 | 20,871,349,500 | |
| Total For TN20 | | | | | | | | 18,650,000,000,000.00 | 57,000,000,000 | 20,871,349,500 | |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 2.34090 | 100.00000 | 2.33523 | | 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 | | | 9.88000 | 104.81429 | 9.88000 | 104.78682 | | 437,387,600,000,000.00 | 44,270,000,000 | 22,140,000,000 | |
| Total TN23 SPOT | | | | | | | | 17,387,600,000,000.00 | 44,270,000,000 | 22,140,000,000 | |
| Total For TN23 | | | | | | | | 17,387,600,000,000.00 | 44,270,000,000 | 22,140,000,000 | |
| TN25 On 19/08/2025 Spot Bond | | | 10.16500 | 97.76339 | 10.16500 | 97.73706 | | 559,075,000,000,000.00 | 55,000,000,000 | 33,219,225,100 | |
| Total TN25 SPOT | | | | | | | | 19,075,000,000,000.00 | 55,000,000,000 | 33,219,225,100 | |

| 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 | | | | | | | | | 9,075,000,000,000.00 | 55,000,000,000 | 33,219,225,100 |
| TN27 On 14/11/2027 Spot Bond | | | 10.13500 | 95.59898 | 10.13500 | 95.57330 | | | 178,376,000,000,000.00 | 17,600,000,000 | 8,700,176,900 |
| Total TN27 SPOT | | | | | | | | | 8,376,000,000,000.00 | 17,600,000,000 | 8,700,176,900 |
| Total For TN27 | | | | | | | | | 8,376,000,000,000.00 | 17,600,000,000 | 8,700,176,900 |
| TN30 On 09/10/2030 Spot Bond | | | 10.68000 | 99.25932 | 10.68000 | 99.23111 | | | 72,624,000,000,000.00 | 6,800,000,000 | 8,400,000,000 |
| Total TN30 SPOT | | | | | | | | | 2,624,000,000,000.00 | 6,800,000,000 | 8,400,000,000 |
| Total For TN30 | | | | | | | | | 2,624,000,000,000.00 | 6,800,000,000 | 8,400,000,000 |
| TN40 On 09/10/2040 Spot Bond | | | 10.97500 | 98.69489 | 10.97500 | 98.66609 | | | 41,705,000,000,000.00 | 3,800,000,000 | 9,400,000,000 |
| Total TN40 SPOT | | | | | | | | | 1,705,000,000,000.00 | 3,800,000,000 | 9,400,000,000 |
| Total For TN40 | | | | | | | | | 1,705,000,000,000.00 | 3,800,000,000 | 9,400,000,000 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11140 | | | 0.00 | 0 | 760,000,000 |
| Total TNF16 SPOT | | | | | | | | | 0.00 | 0 | 760,000,000 |
| Total For TNF16 | | | | | | | | | 0.00 | 0 | 760,000,000 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.18509 | | | 0.00 | 0 | 6,998,400 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 6,998,400 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 6,998,400 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.85109 | | | 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 | 101.58840 | | | 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 | 102.16786 | | | 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 | 101.59039 | | | 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 | 101.63024 | | | | 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 | 101.67265 | | | | 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 | 114.01400 | 10.00000 | 113.98400 | | | | 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 | 100.56867 | | | | 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 | 100.51103 | | | | 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 | 100.46752 | | | | 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 | 99.79471 | | | | 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 | 99.97323 | 10.00000 | 99.94648 | | | | 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 | 99.97390 | 9.75000 | 99.94781 | | | | 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 | 9.97421 | 100.00000 | 9.94850 | | | | 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 | 100.92306 | | | | 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 | 100.97746 | | | | 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 | 8.55840 | 100.00000 | 8.53743 | | | | 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 | 9.11787 | 100.00000 | 9.09554 | | | | 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 | 101.00766 | | | | 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 | 9.45355 | 100.00000 | 9.43040 | | | | 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 | 101.01370 | | | | 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 | 9.73330 | 100.00000 | 9.70945 | | | | 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 | 101.18245 | | | | 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 | 13.14609 | 100.00000 | 13.11389 | | | | 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 | 101.55402 | | | | 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 | 16.89458 | 100.00000 | 16.85321 | | | | 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 | 13.31215 | 100.00000 | 13.27990 | | | | 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 | 1.72094 | 100.00000 | 1.70782 | | | | 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 | 100.00000 | | | | 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 | 99.48134 | | | | 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 | 99.20751 | | | | 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 | 98.45469 | | | | 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 | 98.21163 | | | | 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 | 97.91465 | | | | 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 | 97.62501 | | | | 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 | 97.30759 | | | | 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 | 97.03838 | | | | 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 | 99.74594 | | | | 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 | 96.26310 | | | | 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 | 95.95783 | | | | 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 |
| TSP192 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.63958 | | | | 0.00 | 0 | 0 |
| Total TSP192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP192 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP193 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 |
| TSP194 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.61093 | | | | 0.00 | 0 | 0 |
| Total TSP194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP194 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP195 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 94.31948 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP196 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.66112 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP197 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.25312 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP198 On 27/10/2016 Spot Bond | | | 100.00000 | 50.19026 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP198 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 16.66119 | 100.00000 | 16.62083 | | | | 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 | 101.60372 | | | | 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 | 101.23600 | | | | 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 | 100.32093 | | | | 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 | 105.68171 | | | | 0.00 | 0 | 0 |
| Total TWC110 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 TWC110 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 23/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.27603 | | | | 0.00 | 0 | 0 |
| Total TWC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC116 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 17/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.30867 | | | | 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 | 101.22055 | | | | 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 | 101.18356 | | | | 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 | 100.80204 | | | | 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 | 100.72269 | | | | 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 | 100.31476 | | | | 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 | 100.27773 | | | | 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 | 100.24070 | | | | 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 | 100.24602 | | | | 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 | 100.14812 | | | | 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 | 101.30630 | | | | 0.00 | 0 | 0 |
| Total TWCJ21 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 TWCJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 15/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30649 | | | | 0.00 | 0 | 0 |
| Total TWCJ22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ22 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.20986 | | | | 0.00 | 0 | 0 |
| Total TWCM21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM21 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 15/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28101 | | | | 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 | | | 9.23000 | 107.76896 | 9.23000 | 107.74225 | | | | 0.00 | 0 | 88,000,000 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 88,000,000 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 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 | 7.54590 | 100.00000 | 7.53096 | | | | 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 | 7.58311 | 100.00000 | 7.55944 | | | | 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 | 8.02539 | 100.00000 | 7.99009 | | | | 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 | 7.37274 | 100.00000 | 7.35814 | | | | 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 | 7.49753 | 100.00000 | 7.47412 | | | | 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 | 7.82441 | 100.00000 | 7.79000 | | | | 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 | 100.69088 | | | | 0.00 | 0 | 0 |
| Total VKC09 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 VKC09 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC10 On 02/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79715 | | | | 0.00 | 0 | 0 |
| Total VKC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC11 On 04/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10904 | | | | 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 | 100.59760 | | | | 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 | 100.62068 | | | | 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 | 99.77652 | | | | 0.00 | 0 | 0 |
| Total VKE02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE02 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.77629 | | | | 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 | 100.85939 | | | | 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 | 100.67255 | | | | 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 | 99.78012 | | | | 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 | 101.10031 | | | | 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 | 7.08754 | 100.00000 | 7.07351 | | | | 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 | 7.26487 | 100.00000 | 7.24219 | | | | 0.00 | 0 | 0 |
| Total VPA02U 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 VPA02U | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.10913 | 100.00000 | 9.06907 | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 6.91438 | 100.00000 | 6.90070 | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.17928 | 100.00000 | 7.15687 | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.31030 | 100.00000 | 9.26937 | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L 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 | | | 7.08000 | 108.23115 | 7.08000 | 108.21068 | | 128,856,000,000,000.00 | 18,200,000,000 | 9,100,000,000 | |
| Total WS04 SPOT | | | | | | | | 128,856,000,000,000.00 | 18,200,000,000 | 9,100,000,000 | |
| Total For WS04 | | | | | | | | 128,856,000,000,000.00 | 18,200,000,000 | 9,100,000,000 | |
| WS05 On 01/08/2018 Spot Bond | | | 1.69000 | 244.34877 | 1.69000 | 244.25609 | | 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 | | | 7.44500 | 106.05636 | 7.44500 | 106.03529 | | 44,670,000,000,000.00 | 6,000,000,000 | 5,000,000,000 | |
| Total WSP2 SPOT | | | | | | | | 44,670,000,000,000.00 | 6,000,000,000 | 5,000,000,000 | |
| Total For WSP2 | | | | | | | | 44,670,000,000,000.00 | 6,000,000,000 | 5,000,000,000 | |
| WSP3 On 28/05/2019 Spot Bond | | | 7.90000 | 107.15100 | 7.90000 | 107.12844 | | 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 | | | 8.26500 | 106.53397 | 8.26500 | 106.51052 | | 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 | | | 8.52500 | 105.85278 | 8.52500 | 105.82877 | | 42,625,000,000,000.00 | 5,000,000,000 | 3,854,600,000 | |
| Total WSP5 SPOT | | | | | | | | 42,625,000,000,000.00 | 5,000,000,000 | 3,854,600,000 | |
| Total For WSP5 | | | | | | | | 42,625,000,000,000.00 | 5,000,000,000 | 3,854,600,000 | |
| Z083 On 30/09/2019 Spot Bond | | | 7.29000 | 75.53984 | 7.29000 | 75.52498 | | 0.00 | 0 | 0 | |
| Total Z083 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 Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 53.84369 | 100.00000 | 53.74154 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.98e+017 | 311,435,146,840 | 305,377,409,426 |
| Total for SPOT : | | | | | | | | | | 1.98e+017 | 311,435,146,840 | 305,377,409,426 |
| Total Futures | | | | | | | | | | 1.98e+017 | 311,435,162,979 | 305,377,920,979 |
| Total Options | | | | | | | | | | 0.00 | 0 | 67,402 |
| Grand Total: | | | | | | | | | | 1.98e+017 | 311,435,162,979 | 305,377,988,381 |