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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2015

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 05/05/2016 Bond Future | | | 128.89731 | 128.89731 | 128.91274 | 128.91274 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 05/05/2016 Bond Future | 129.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/05/2016 Bond Future | 129.01 | Put | | | 97.26000 | 0.09726 | 112,690 | | 0.00 | 0 | 0 |
| EL28 On 05/05/2016 Bond Future | 128.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/05/2016 Bond Future | 128.99 | Put | | | 77.26000 | 0.07726 | 92,690 | | 0.00 | 0 | 0 |
| EL28 On 05/05/2016 Bond Future | 129.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/05/2016 Bond Future | 129.00 | Put | | | 87.26000 | 0.08726 | 102,690 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | | | 10.00500 | 80.48149 | 10.00500 | 80.48149 | | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | | | 10.20472 | 81.10937 | 10.18001 | 81.27579 | | | 0.00 | 0 | 6,569 |
| ES33 On 05/05/2016 Bond Future | | | 10.29764 | 78.71288 | 10.27211 | 78.88219 | | | 0.00 | 0 | 0 |
| ES33 On 04/08/2016 Bond Future | | | 10.38621 | 80.13284 | 10.35949 | 80.30743 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 6,569 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Put | | | 1,228.71000 | 1.22871 | 1,395,130 | | 0.00 | 0 | 0 |

| 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 | 04/02/2016 | Bond Future | 10.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 10.01 | Put | | | 1,159.69000 | 1.15969 | 1,326,110 | | 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 | | | 1,297.82000 | 1.29782 | 1,464,240 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 10.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Put | | | 1,908.73000 | 1.90873 | 2,078,040 | | 0.00 | 0 | 0 |
| 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 | | | 1,839.86000 | 1.83986 | 2,009,170 | | 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 | | | 1,771.09000 | 1.77109 | 1,940,400 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.26 | Put | | | 655.34000 | 0.65534 | 829,930 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.24 | Put | | | 788.09000 | 0.78809 | 962,680 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.25 | Put | | | 721.67000 | 0.72167 | 896,260 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,569 |
| I2025 | On | 05/11/2015 | Bond Future | | | 123.55488 | 123.55488 | 123.55488 | 123.55488 | | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | | | 123.99982 | 123.99982 | 124.43582 | 124.43582 | | | 0.00 | 0 | 950 |
| I2025 | On | 05/05/2016 | Bond Future | | | 126.13891 | 126.13891 | 126.58235 | 126.58235 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 950 |
| 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 | | | 1,554.18000 | 1.55418 | 1,990,180 | | 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 | | | 1,564.18000 | 1.56418 | 2,000,180 | | 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 | | | 1,574.18000 | 1.57418 | 2,010,180 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 125.99 | Call | | | 592.35000 | 0.59235 | 148,910 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 125.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.00 | Call | | | 582.35000 | 0.58235 | 138,910 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.01 | Call | | | 572.35000 | 0.57235 | 128,910 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 950 |
| I2033 | On | 05/11/2015 | Bond Future | | | 103.47236 | 103.47236 | 103.47236 | 103.47236 | | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | | | 105.01857 | 105.01857 | 105.03223 | 105.03223 | | | 0.00 | 0 | 185 |
| I2033 | On | 05/05/2016 | Bond Future | | | 105.85578 | 105.85578 | 105.86959 | 105.86959 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 185 |
| 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 | | | 2,632.23000 | 2.63223 | 2,618,570 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.41 | Call | | | 2,622.23000 | 2.62223 | 2,608,570 | | 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 | | | 2,642.23000 | 2.64223 | 2,628,570 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.39 | Call | | | 3,479.59000 | 3.47959 | 3,465,780 | | 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 | | | 3,469.59000 | 3.46959 | 3,455,780 | | 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 | | | 3,459.59000 | 3.45959 | 3,445,780 | | 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 | 185 |
| I2038 | On | 05/11/2015 | Bond Future | | | 128.26216 | 128.26216 | 128.26216 | 128.26216 | | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | | | 128.94751 | 128.94751 | 129.42141 | 129.42141 | | | 0.00 | 0 | 7,889 |
| I2038 | On | 05/05/2016 | Bond Future | | | 131.17212 | 131.17212 | 131.65395 | 131.65395 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 7,889 |
| 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 | | | 1,568.59000 | 1.56859 | 2,042,490 | | 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 | | | 1,578.59000 | 1.57859 | 2,052,490 | | 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 | | | 1,588.59000 | 1.58859 | 2,062,490 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 130.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.00 | Call | | | 653.95000 | 0.65395 | 172,120 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.01 | Call | | | 643.95000 | 0.64395 | 162,120 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 130.99 | Call | | | 663.95000 | 0.66395 | 182,120 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 7,889 |
| I2046 | On | 05/11/2015 | Bond Future | | | 127.14410 | 127.14410 | 127.14410 | 127.14410 | | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | | | 130.15530 | 130.15530 | 130.17218 | 130.17218 | | | 0.00 | 0 | 8,112 |
| I2046 | On | 05/05/2016 | Bond Future | | | 130.97217 | 130.97217 | 130.98887 | 130.98887 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 8,112 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Call | | | 2,182.18000 | 2.18218 | 2,165,300 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2046 | On | 04/02/2016 | Bond Future | 128.00 | Call | | | 2,172.18000 | 2.17218 | 2,155,300 | | 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 | | | 2,162.18000 | 2.16218 | 2,145,300 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 129.99 | Call | | | 998.87000 | 0.99887 | 982,170 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 129.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.00 | Call | | | 988.87000 | 0.98887 | 972,170 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.01 | Call | | | 978.87000 | 0.97887 | 962,170 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 8,112 |
| I2050 | On | 05/11/2015 | Bond Future | | | 134.36345 | 134.36345 | 134.36345 | 134.36345 | | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | | | 135.64548 | 135.64548 | 135.99035 | 135.99035 | | | 0.00 | 0 | 6,246 |
| I2050 | On | 05/05/2016 | Bond Future | | | 137.98541 | 137.98541 | 138.33619 | 138.33619 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 6,246 |
| I2050 | On | 04/02/2016 | Bond Future | 137.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | 137.99 | Put | | | 1,999.65000 | 1.99965 | 2,344,520 | | 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 | | | 2,009.65000 | 2.00965 | 2,354,520 | | 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 | | | 2,019.65000 | 2.01965 | 2,364,520 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 137.99 | Call | | | 346.19000 | 0.34619 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 137.99 | Put | | | 0.00000 | 0.00000 | 4,590 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.00 | Call | | | 336.19000 | 0.33619 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.00 | Put | | | 0.00000 | 0.00000 | 14,590 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.01 | Call | | | 326.19000 | 0.32619 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.01 | Put | | | 0.00000 | 0.00000 | 24,590 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 6,246 |
| R186 | On | 05/11/2015 | Bond Future | | | 8.46500 | 118.52665 | 8.46500 | 118.52665 | | 9.14 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | | | 8.67250 | 114.10606 | 8.64736 | 114.29583 | | 9.21 | 117,186,923.62 | 1,027 | 52,545 |
| R186 | On | 05/05/2016 | Bond Future | | | 8.73663 | 116.06558 | 8.71050 | 116.25866 | | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | | | 8.79429 | 112.85805 | 8.76668 | 113.05778 | | 9.21 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 117,186,923.62 | 1,027 | 52,545 |
| R186 | On | 04/02/2016 | Bond Future | 8.85 | Put | | | 0.00000 | 0.00000 | 1,460,920 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.70 | Put | | | 1,873.73000 | 1.87373 | 1,950,610 | 9.30 | 0.00 | 0 | 5,000 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 2,476.48000 | 2.47648 | 2,358,200 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 1,704.45000 | 1.70445 | 1,775,940 | 9.32 | 0.00 | 0 | 11,695 |
| R186 | On | 04/02/2016 | Bond Future | 8.80 | Call | | | 2,692.06000 | 2.69206 | 2,568,540 | 9.34 | 0.00 | 0 | 0 |

| 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 | 04/02/2016 | Bond Future | 8.80 | Put | | | 1,546.55000 | 1.54655 | 1,612,800 | 9.34 | 0.00 | 0 | 5,000 |
| R186 | On | 04/02/2016 | Bond Future | 8.85 | Call | | | 0.00000 | 0.00000 | 2,788,440 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 9,141.11000 | 9.14111 | 9,321,050 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.90 | Call | | | 331.04000 | 0.33104 | 300,580 | 9.01 | 0.00 | 0 | 680 |
| R186 | On | 04/02/2016 | Bond Future | 7.90 | Put | | | 6,176.72000 | 6.17672 | 6,336,030 | 9.01 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.40 | Call | | | 1,251.10000 | 1.25110 | 1,172,130 | 9.18 | 0.00 | 0 | 680 |
| R186 | On | 04/02/2016 | Bond Future | 8.40 | Put | | | 3,141.70000 | 3.14170 | 3,252,500 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.70 | Call | | | 2,270.58000 | 2.27058 | 2,157,690 | 9.30 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 75.23000 | 0.07523 | 66,040 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 9,302.84000 | 9.30284 | 9,483,420 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 78.22000 | 0.07822 | 68,720 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 9,221.81000 | 9.22181 | 9,402,080 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 81.46000 | 0.08146 | 71,630 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Call | | | 1,795.99000 | 1.79599 | 1,718,000 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Put | | | 4,506.44000 | 4.50644 | 4,621,530 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Call | | | 1,768.80000 | 1.76880 | 1,691,590 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Put | | | 4,555.70000 | 4.55570 | 4,671,570 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.85 | Call | | | 0.00000 | 0.00000 | 3,397,850 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.85 | Put | | | 0.00000 | 0.00000 | 2,565,390 | 9.22 | 13,724,836.50 | 5,350 | 5,350 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 401.54000 | 0.40154 | 375,420 | 8.76 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 9,369.06000 | 9.36906 | 9,536,020 | 8.76 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Call | | | 1,741.88000 | 1.74188 | 1,665,450 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Put | | | 4,605.29000 | 4.60529 | 4,721,940 | 9.02 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 2,672.35000 | 2.67235 | 2,581,570 | 9.21 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 4,700.89000 | 4.70089 | 4,809,840 | 9.21 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 2,702.96000 | 2.70296 | 2,611,530 | 9.21 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 4,657.32000 | 4.65732 | 4,765,620 | 9.21 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 2,734.17000 | 2.73417 | 2,642,070 | 9.21 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 4,614.41000 | 4.61441 | 4,722,040 | 9.21 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 13,724,836.50 | 5,350 | 28,405 |
| Total For R186 | | | | | | | | | | | | 130,911,760.12 | 6,377 | 80,950 |
| R197 | On | 05/11/2015 | Bond Future | | | 295.80262 | 295.80262 | 295.80262 | 295.80262 | | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | | | 293.91363 | 293.91363 | 293.65493 | 293.65493 | | | 0.00 | 0 | 724 |
| R197 | On | 05/05/2016 | Bond Future | | | 298.98382 | 298.98382 | 298.72035 | 298.72035 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 724 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Put | | | 3,355.07000 | 3.35507 | 3,096,370 | | 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 | | | 3,335.07000 | 3.33507 | 3,076,370 | | 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 | | | 3,345.07000 | 3.34507 | 3,086,370 | | 0.00 | 0 | 0 |

| 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 | 04/02/2016 | Bond Future | 297.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/05/2016 | Bond Future | 300.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/05/2016 | Bond Future | 300.01 | Put | | | 1,289.65000 | 1.28965 | 1,026,180 | | 0.00 | 0 | 0 |
| R197 | On | 05/05/2016 | Bond Future | 299.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/05/2016 | Bond Future | 299.99 | Put | | | 1,269.65000 | 1.26965 | 1,006,180 | | 0.00 | 0 | 0 |
| R197 | On | 05/05/2016 | Bond Future | 300.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/05/2016 | Bond Future | 300.00 | Put | | | 1,279.65000 | 1.27965 | 1,016,180 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 724 |
| R202 | On | 05/11/2015 | Bond Future | | | 241.84431 | 241.84431 | 241.84431 | 241.84431 | | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | | | 242.34863 | 242.34863 | 242.38078 | 242.38078 | | | 0.00 | 0 | 53,566 |
| R202 | On | 05/05/2016 | Bond Future | | | 246.52885 | 246.52885 | 246.56131 | 246.56131 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 53,566 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Call | | | 2,390.78000 | 2.39078 | 2,358,630 | | 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 | | | 2,380.78000 | 2.38078 | 2,348,630 | | 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 | | | 2,370.78000 | 2.37078 | 2,338,630 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 247.01 | Put | | | 448.69000 | 0.44869 | 481,150 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 246.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 246.99 | Put | | | 428.69000 | 0.42869 | 461,150 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 247.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 247.00 | Put | | | 438.69000 | 0.43869 | 471,150 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 247.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 53,566 |
| R2023 | On | 05/11/2015 | Bond Future | | | 8.21000 | 99.01166 | 8.21000 | 99.01166 | | 7.23 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | | | 8.45557 | 99.76929 | 8.43032 | 99.89845 | | 6.74 | 0.00 | 0 | 9,691 |
| R2023 | On | 05/05/2016 | Bond Future | | | 8.52367 | 97.55533 | 8.49720 | 97.68676 | | 7.01 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | | | 8.58312 | 99.31478 | 8.55476 | 99.45129 | | 6.74 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 9,691 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 2,721.35000 | 2.72135 | 2,812,740 | 6.67 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 499.96000 | 0.49996 | 461,460 | 6.67 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 2,682.10000 | 2.68210 | 2,772,760 | 6.67 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 473.39000 | 0.47339 | 436,350 | 6.67 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 2,760.89000 | 2.76089 | 2,853,010 | 6.67 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 486.55000 | 0.48655 | 448,780 | 6.67 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Call | | | 1,343.41000 | 1.34341 | 1,285,870 | 7.01 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Put | | | 2,632.12000 | 2.63212 | 2,706,010 | 7.01 | 0.00 | 0 | 0 |

| 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 | 05/05/2016 | Bond Future | 8.25 | Call | | | 1,363.75000 | 1.36375 | 1,305,650 | 7.01 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Put | | | 2,601.96000 | 2.60196 | 2,675,290 | 7.01 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Call | | | 1,384.55000 | 1.38455 | 1,325,900 | 7.01 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Put | | | 2,572.29000 | 2.57229 | 2,645,070 | 7.01 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Call | | | 1,626.47000 | 1.62647 | 1,567,420 | 6.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Put | | | 3,157.95000 | 3.15795 | 3,235,410 | 6.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Call | | | 1,646.44000 | 1.64644 | 1,586,930 | 6.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Put | | | 3,128.80000 | 3.12880 | 3,205,800 | 6.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Call | | | 1,666.57000 | 1.66657 | 1,606,590 | 6.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Put | | | 3,099.84000 | 3.09984 | 3,176,370 | 6.74 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 9,691 |
| R203 | On | 05/11/2015 | Bond Future | | | 7.14500 | 103.13379 | 7.14500 | 103.13379 | | 1.80 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | | | 7.44258 | 104.51434 | 7.42055 | 104.54723 | | 1.14 | 0.00 | 0 | 15,947 |
| R203 | On | 05/05/2016 | Bond Future | | | 7.53418 | 102.14072 | 7.50782 | 102.17419 | | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | | | 7.59534 | 103.98309 | 7.55986 | 104.02005 | | 1.14 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 15,947 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Call | | | 121.92000 | 0.12192 | 110,480 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Put | | | 392.03000 | 0.39203 | 413,480 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Call | | | 126.79000 | 0.12679 | 115,030 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Put | | | 381.91000 | 0.38191 | 403,040 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Call | | | 131.99000 | 0.13199 | 119,900 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Put | | | 372.13000 | 0.37213 | 392,930 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Call | | | 254.09000 | 0.25409 | 240,890 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Put | | | 594.99000 | 0.59499 | 615,260 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Call | | | 259.06000 | 0.25906 | 245,690 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Put | | | 587.20000 | 0.58720 | 607,300 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Call | | | 264.09000 | 0.26409 | 250,540 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Put | | | 579.48000 | 0.57948 | 599,400 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Call | | | 269.54000 | 0.26954 | 254,990 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Put | | | 582.68000 | 0.58268 | 605,090 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Call | | | 261.38000 | 0.26138 | 247,120 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Put | | | 595.46000 | 0.59546 | 618,160 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Call | | | 265.27000 | 0.26527 | 250,870 | 1.14 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Put | | | 588.88000 | 0.58888 | 611,440 | 1.14 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 15,947 |
| R2030 | On | 05/11/2015 | Bond Future | | | 8.85500 | 95.35604 | 8.85500 | 95.35604 | | | 0.00 | 0 | 0 |
| R2030 | On | 04/02/2016 | Bond Future | | | 9.05603 | 91.91460 | 9.02584 | 92.13773 | | | 0.00 | 0 | 9,973 |
| R2030 | On | 05/05/2016 | Bond Future | | | 9.12171 | 93.49358 | 9.09051 | 93.72065 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 9,973 |
| 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 | | | 2,150.91000 | 2.15091 | 2,374,040 | | 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 | | | 2,074.47000 | 2.07447 | 2,297,600 | | 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 | | | 1,998.13000 | 1.99813 | 2,221,260 | | 0.00 | 0 | 0 |
| R2030 On 05/05/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/05/2016 Bond Future | 9.00 | Put | | | 663.21000 | 0.66321 | 890,280 | | 0.00 | 0 | 0 |
| R2030 On 05/05/2016 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/05/2016 Bond Future | 9.01 | Put | | | 589.61000 | 0.58961 | 816,680 | | 0.00 | 0 | 0 |
| R2030 On 05/05/2016 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/05/2016 Bond Future | 8.99 | Put | | | 736.90000 | 0.73690 | 963,970 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 9,973 |
| R2032 On 05/11/2015 Bond Future | | | 8.98000 | 94.70619 | 8.98000 | 94.70619 | | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | | | 9.16558 | 95.31916 | 9.13027 | 95.59779 | | | 0.00 | 0 | 2,957 |
| R2032 On 05/05/2016 Bond Future | | | 9.22993 | 92.79985 | 9.19349 | 93.08332 | | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | | | 9.28911 | 94.47401 | 9.25116 | 94.76524 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 2,957 |
| 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 | | | 3,579.54000 | 3.57954 | 3,858,170 | | 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 | | | 3,496.02000 | 3.49602 | 3,774,650 | | 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 | | | 3,412.60000 | 3.41260 | 3,691,230 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Put | | | 1,606.64000 | 1.60664 | 1,890,110 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Put | | | 1,526.74000 | 1.52674 | 1,810,210 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Put | | | 1,446.94000 | 1.44694 | 1,730,410 | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 8.99 | Put | | | 2,041.12000 | 2.04112 | 2,332,350 | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.00 | Put | | | 1,961.75000 | 1.96175 | 2,252,980 | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.01 | Put | | | 1,882.49000 | 1.88249 | 2,173,720 | | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 2,957 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 05/11/2015 | Bond Future | | | 9.17000 | 96.11571 | 9.17000 | 96.11571 | | | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | | | 9.34409 | 92.50250 | 9.31395 | 92.76133 | | | 0.00 | 0 | 48,339 |
| R2037 | On | 05/05/2016 | Bond Future | | | 9.40844 | 94.09171 | 9.37739 | 94.35501 | | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | | | 9.46922 | 91.53042 | 9.43690 | 91.80108 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 48,339 |
| 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 | | | 4,967.98000 | 4.96798 | 5,226,810 | | 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 | | | 5,155.09000 | 5.15509 | 5,413,920 | | 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 | | | 5,061.47000 | 5.06147 | 5,320,300 | | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 3,297.51000 | 3.29751 | 3,560,810 | | 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 | | | 3,207.76000 | 3.20776 | 3,471,060 | | 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 | | | 3,387.39000 | 3.38739 | 3,650,690 | | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 1,590.19000 | 1.59019 | 1,860,850 | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 1,504.02000 | 1.50402 | 1,774,680 | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 1,676.49000 | 1.67649 | 1,947,150 | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 48,339 |
| R204 | On | 05/11/2015 | Bond Future | | | 7.50500 | 104.44238 | 7.50500 | 104.44238 | | 3.13 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | | | 7.78501 | 101.62022 | 7.75874 | 101.68681 | | 2.56 | 0.00 | 0 | 29,306 |
| R204 | On | 05/05/2016 | Bond Future | | | 7.87213 | 103.36522 | 7.84304 | 103.43298 | | 2.75 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | | | 7.94658 | 101.19054 | 7.91270 | 101.26241 | | 2.56 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 29,306 |
| R204 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 232.62000 | 0.23262 | 211,120 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 916.92000 | 0.91692 | 962,010 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 240.50000 | 0.24050 | 218,500 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 899.24000 | 0.89924 | 943,830 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 248.39000 | 0.24839 | 225,890 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 881.57000 | 0.88157 | 925,660 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Call | | | 689.79000 | 0.68979 | 657,080 | 2.79 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Put | | | 930.26000 | 0.93026 | 965,310 | 2.79 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Call | | | 700.90000 | 0.70090 | 667,870 | 2.79 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Put | | | 918.00000 | 0.91800 | 952,730 | 2.79 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Call | | | 712.12000 | 0.71212 | 678,770 | 2.79 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Put | | | 905.86000 | 0.90586 | 940,270 | 2.79 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Call | | | 717.45000 | 0.71745 | 684,750 | 2.56 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Put | | | 1,084.78000 | 1.08478 | 1,123,950 | 2.56 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Call | | | 727.00000 | 0.72700 | 694,020 | 2.56 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Put | | | 1,073.02000 | 1.07302 | 1,111,910 | 2.56 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Call | | | 736.98000 | 0.73698 | 703,720 | 2.56 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Put | | | 1,061.69000 | 1.06169 | 1,100,300 | 2.56 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 29,306 |
| R2044 | On | 05/11/2015 | Bond Future | | | 9.25000 | 97.41662 | 9.25000 | 97.41662 | | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | | | 9.41655 | 93.67265 | 9.38641 | 93.95248 | | | 0.00 | 0 | 17,852 |
| R2044 | On | 05/05/2016 | Bond Future | | | 9.47857 | 95.28197 | 9.44754 | 95.56666 | | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | | | 9.53720 | 92.61692 | 9.50494 | 92.90946 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 17,852 |
| 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 | | | 3,718.25000 | 3.71825 | 3,998,080 | | 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 | | | 3,618.88000 | 3.61888 | 3,898,710 | | 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 | | | 3,817.80000 | 3.81780 | 4,097,630 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 4,376.85000 | 4.37685 | 4,661,540 | | 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 | | | 4,277.48000 | 4.27748 | 4,562,170 | | 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 | | | 4,178.29000 | 4.17829 | 4,462,980 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 136.02000 | 0.13602 | 428,560 | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 44.94000 | 0.04494 | 337,480 | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 45.99000 | 0.04599 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 246,550 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 17,852 |
| R2048 | On | 05/11/2015 | Bond Future | | | 9.23000 | 96.77415 | 9.23000 | 96.77415 | | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | | | 9.39770 | 97.37720 | 9.36241 | 97.71344 | | | 97,377,200.00 | 1,000 | 55,392 |
| R2048 | On | 05/05/2016 | Bond Future | | | 9.45518 | 94.61553 | 9.41887 | 94.95765 | | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | | | 9.50787 | 96.32222 | 9.47024 | 96.67306 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 97,377,200.00 | 1,000 | 55,392 |

| 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 | 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 | | | 3,682.93000 | 3.68293 | 4,019,170 | | 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 | | | 3,580.72000 | 3.58072 | 3,916,960 | | 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 | | | 3,478.70000 | 3.47870 | 3,814,940 | | 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 | | | 4,215.44000 | 4.21544 | 4,557,560 | | 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 | | | 4,113.35000 | 4.11335 | 4,455,470 | | 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 | | | 4,011.45000 | 4.01145 | 4,353,570 | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 2,004.25000 | 2.00425 | 2,355,090 | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 2,198.89000 | 2.19889 | 2,549,730 | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 2,101.48000 | 2.10148 | 2,452,320 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 97,377,200.00 | 1,000 | 55,392 |
| R207 | On | 05/11/2015 | Bond Future | | | 7.79000 | 100.41352 | 7.79000 | 100.41352 | | 4.42 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | | | 8.04712 | 97.84797 | 8.02670 | 97.91459 | | 3.82 | 0.00 | 0 | 47,160 |
| R207 | On | 05/05/2016 | Bond Future | | | 8.13428 | 99.52850 | 8.11224 | 99.59632 | | 3.98 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | | | 8.21132 | 97.68007 | 8.18646 | 97.75187 | | 3.82 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 47,160 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Call | | | 64.41000 | 0.06441 | 57,760 | 3.68 | 0.00 | 0 | 43 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Put | | | 2,572.79000 | 2.57279 | 2,632,760 | 3.68 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 152.98000 | 0.15298 | 139,930 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 1,924.06000 | 1.92406 | 1,977,630 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 158.61000 | 0.15861 | 145,210 | 3.72 | 0.00 | 0 | 19 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 1,896.33000 | 1.89633 | 1,949,550 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 164.41000 | 0.16441 | 150,640 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 1,868.79000 | 1.86879 | 1,921,640 | 3.72 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Call | | | 742.00000 | 0.74200 | 712,960 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Put | | | 1,553.41000 | 1.55341 | 1,592,190 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Call | | | 754.38000 | 0.75438 | 725,030 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Put | | | 1,534.70000 | 1.53470 | 1,573,170 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 438.88000 | 0.43888 | 418,440 | 3.89 | 0.00 | 0 | 43 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 2,157.23000 | 2.15723 | 2,204,610 | 3.89 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Call | | | 729.74000 | 0.72974 | 701,000 | 3.95 | 0.00 | 0 | 0 |

| 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 | 05/05/2016 | Bond Future | 7.84 | Put | | | 1,572.26000 | 1.57226 | 1,611,340 | 3.95 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 1,030.14000 | 1.03014 | 996,550 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 1,570.74000 | 1.57074 | 1,608,950 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 1,043.27000 | 1.04327 | 1,009,410 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 1,554.78000 | 1.55478 | 1,592,720 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 1,017.12000 | 1.01712 | 983,790 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 1,586.81000 | 1.58681 | 1,625,280 | 3.82 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 105 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 47,265 |
| R208 | On | 05/11/2015 | Bond Future | | | 7.96000 | 95.52583 | 7.96000 | 95.52583 | | 5.69 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | | | 8.21237 | 96.38860 | 8.19215 | 96.46899 | | 5.04 | 0.00 | 0 | 37,966 |
| R208 | On | 05/05/2016 | Bond Future | | | 8.28805 | 94.64328 | 8.26660 | 94.72501 | | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | | | 8.35514 | 96.35038 | 8.33156 | 96.43631 | | 5.04 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 37,966 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Call | | | 319.12000 | 0.31912 | 296,590 | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Put | | | 2,057.17000 | 2.05717 | 2,115,030 | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Call | | | 300.44000 | 0.30044 | 278,860 | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Put | | | 2,119.86000 | 2.11986 | 2,178,670 | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Call | | | 309.68000 | 0.30968 | 287,630 | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Put | | | 2,088.40000 | 2.08840 | 2,146,740 | 4.98 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Call | | | 945.99000 | 0.94599 | 910,750 | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Put | | | 2,007.63000 | 2.00763 | 2,054,120 | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Call | | | 961.07000 | 0.96107 | 925,480 | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Put | | | 1,984.08000 | 1.98408 | 2,030,220 | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Call | | | 976.56000 | 0.97656 | 940,610 | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Put | | | 1,960.95000 | 1.96095 | 2,006,730 | 5.33 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 1,135.82000 | 1.13582 | 1,099,320 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 2,354.18000 | 2.35418 | 2,403,610 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 1,150.82000 | 1.15082 | 1,114,020 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 2,332.15000 | 2.33215 | 2,381,280 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 1,121.26000 | 1.12126 | 1,085,060 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 2,376.66000 | 2.37666 | 2,426,390 | 5.04 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 37,966 |
| R209 | On | 05/11/2015 | Bond Future | | | 9.07500 | 74.65587 | 9.07500 | 74.65587 | | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | | | 9.24335 | 75.10402 | 9.21321 | 75.31975 | | 14.51 | 0.00 | 0 | 41,118 |
| R209 | On | 05/05/2016 | Bond Future | | | 9.30105 | 73.24514 | 9.27006 | 73.46454 | | 14.79 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | | | 9.35401 | 74.56647 | 9.32184 | 74.79195 | | 14.51 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 41,118 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 825.92000 | 0.82592 | 760,030 | 14.27 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 4,344.34000 | 4.34434 | 4,494,180 | 14.27 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 845.56000 | 0.84556 | 778,570 | 14.27 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 4,287.00000 | 4.28700 | 4,435,740 | 14.27 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 865.52000 | 0.86552 | 797,430 | 14.28 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 4,230.09000 | 4.23009 | 4,377,730 | 14.28 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Call | | | 3,369.36000 | 3.36936 | 3,214,960 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Put | | | 1,218.23000 | 1.21823 | 1,279,560 | 14.68 | 0.00 | 0 | 2,200 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 2,162.74000 | 2.16274 | 2,063,940 | 14.67 | 0.00 | 0 | 6,700 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 4,118.17000 | 4.11817 | 4,238,770 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 2,191.87000 | 2.19187 | 2,092,220 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 4,073.48000 | 4.07348 | 4,193,230 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.25 | Call | | | 626.67000 | 0.62667 | 585,680 | 14.30 | 0.00 | 0 | 6,700 |
| R209 | On | 05/05/2016 | Bond Future | 8.25 | Put | | | 8,447.28000 | 8.44728 | 8,625,690 | 14.30 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,133.84000 | 2.13384 | 2,035,890 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 4,163.20000 | 4.16320 | 4,284,650 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 3,478.73000 | 3.47873 | 3,359,460 | 14.51 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 3,986.11000 | 3.98611 | 4,092,320 | 14.51 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 3,512.56000 | 3.51256 | 3,392,600 | 14.52 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 3,948.99000 | 3.94899 | 4,054,510 | 14.52 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 3,445.33000 | 3.44533 | 3,326,750 | 14.51 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 4,023.76000 | 4.02376 | 4,130,660 | 14.51 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 15,600 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 56,718 |
| R210 | On | 05/11/2015 | Bond Future | | | 180.97846 | 180.97846 | 180.97846 | 180.97846 | | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | | | 184.63840 | 184.63840 | 184.66341 | 184.66341 | | | 0.00 | 0 | 3,297 |
| R210 | On | 05/05/2016 | Bond Future | | | 185.65796 | 185.65796 | 185.68300 | 185.68300 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 3,297 |
| 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 | | | 326.59000 | 0.32659 | 351,600 | | 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 | | | 336.59000 | 0.33659 | 361,600 | | 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 | | | 346.59000 | 0.34659 | 371,600 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 184.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.00 | Call | | | 683.00000 | 0.68300 | 657,960 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.01 | Call | | | 673.00000 | 0.67300 | 647,960 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 184.99 | Call | | | 693.00000 | 0.69300 | 667,960 | | 0.00 | 0 | 0 |
| Total R210 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 R210 | | | | | | | | | | 0.00 | 0 | 3,297 |
| R211 | On 05/11/2015 | | | 135.72263 | 135.72263 | 135.72263 | 135.72263 | | | 0.00 | 0 | 0 |
| R211 | On 04/02/2016 | | | 135.92739 | 135.92739 | 135.94605 | 135.94605 | | | 0.00 | 0 | 1,010 |
| R211 | On 05/05/2016 | | | 138.27238 | 138.27238 | 138.29122 | 138.29122 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 1,010 |
| R211 | On 04/02/2016 | 138.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On 04/02/2016 | 138.99 | Put | | | 3,043.95000 | 3.04395 | 3,062,610 | | 0.00 | 0 | 0 |
| R211 | On 04/02/2016 | 139.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On 04/02/2016 | 139.00 | Put | | | 3,053.95000 | 3.05395 | 3,072,610 | | 0.00 | 0 | 0 |
| R211 | On 04/02/2016 | 139.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On 04/02/2016 | 139.01 | Put | | | 3,063.95000 | 3.06395 | 3,082,610 | | 0.00 | 0 | 0 |
| R211 | On 05/05/2016 | 138.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On 05/05/2016 | 138.99 | Put | | | 698.78000 | 0.69878 | 717,620 | | 0.00 | 0 | 0 |
| R211 | On 05/05/2016 | 139.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On 05/05/2016 | 139.00 | Put | | | 708.78000 | 0.70878 | 727,620 | | 0.00 | 0 | 0 |
| R211 | On 05/05/2016 | 139.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On 05/05/2016 | 139.01 | Put | | | 718.78000 | 0.71878 | 737,620 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 1,010 |
| R212 | On 05/11/2015 | | | 141.92098 | 141.92098 | 141.92098 | 141.92098 | | | 0.00 | 0 | 0 |
| R212 | On 04/02/2016 | | | 142.25964 | 142.25964 | 142.36084 | 142.36084 | | | 0.00 | 0 | 1,569 |
| R212 | On 05/05/2016 | | | 144.71391 | 144.71391 | 144.81675 | 144.81675 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 1,569 |
| R212 | On 04/02/2016 | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On 04/02/2016 | 145.99 | Put | | | 3,629.16000 | 3.62916 | 3,730,360 | | 0.00 | 0 | 0 |
| R212 | On 04/02/2016 | 146.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On 04/02/2016 | 146.00 | Put | | | 3,639.16000 | 3.63916 | 3,740,360 | | 0.00 | 0 | 0 |
| R212 | On 04/02/2016 | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On 04/02/2016 | 146.01 | Put | | | 3,649.16000 | 3.64916 | 3,750,360 | | 0.00 | 0 | 0 |
| R212 | On 05/05/2016 | 145.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On 05/05/2016 | 145.01 | Put | | | 193.25000 | 0.19325 | 296,090 | | 0.00 | 0 | 0 |
| R212 | On 05/05/2016 | 144.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On 05/05/2016 | 144.99 | Put | | | 173.25000 | 0.17325 | 276,090 | | 0.00 | 0 | 0 |
| R212 | On 05/05/2016 | 145.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On 05/05/2016 | 145.00 | Put | | | 183.25000 | 0.18325 | 286,090 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 1,569 |
| R213 | On 05/11/2015 | | | 8.92000 | 85.49143 | 8.92000 | 85.49143 | | 12.54 | 0.00 | 0 | 0 |
| R213 | On 04/02/2016 | | | 9.12226 | 85.93571 | 9.08696 | 86.18655 | | 12.29 | 0.00 | 0 | 31,687 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 05/05/2016 | Bond Future | | | 9.18281 | 83.86432 | 9.14643 | 84.11941 | | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | | | 9.23776 | 85.37688 | 9.19989 | 85.63899 | | 12.29 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 31,687 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,052.86000 | 1.05286 | 963,330 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 3,576.47000 | 3.57647 | 3,737,780 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,076.17000 | 1.07617 | 985,290 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 3,525.54000 | 3.52554 | 3,685,500 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,099.83000 | 1.09983 | 1,007,590 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 3,475.05000 | 3.47505 | 3,633,650 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Call | | | 1,731.91000 | 1.73191 | 1,633,310 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Put | | | 4,658.87000 | 4.65887 | 4,815,360 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Call | | | 1,757.35000 | 1.75735 | 1,657,770 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Put | | | 4,610.56000 | 4.61056 | 4,766,070 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Call | | | 1,783.03000 | 1.78303 | 1,682,470 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Put | | | 4,562.58000 | 4.56258 | 4,717,110 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 2,943.12000 | 2.94312 | 2,818,330 | 12.29 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 4,417.32000 | 4.41732 | 4,554,640 | 12.29 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 2,973.89000 | 2.97389 | 2,848,290 | 12.29 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 4,377.02000 | 4.37702 | 4,513,530 | 12.29 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 3,005.43000 | 3.00543 | 2,879,000 | 12.30 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 4,337.57000 | 4.33757 | 4,473,250 | 12.30 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 31,687 |
| R214 | On | 05/11/2015 | Bond Future | | | 9.15000 | 75.30621 | 9.15000 | 75.30621 | | 15.38 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | | | 9.31517 | 75.76868 | 9.28504 | 75.99418 | | 15.23 | 0.00 | 0 | 32,977 |
| R214 | On | 05/05/2016 | Bond Future | | | 9.37017 | 73.77607 | 9.33921 | 74.00546 | | 15.52 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | | | 9.42029 | 75.10679 | 9.38819 | 75.34238 | | 15.23 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 32,977 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 71.48000 | 0.07148 | 61,970 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 10,951.39000 | 10.95139 | 11,167,380 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 74.24000 | 0.07424 | 64,420 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 10,860.40000 | 10.86040 | 11,076,080 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 77.09000 | 0.07709 | 66,950 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 10,769.67000 | 10.76967 | 10,985,030 | 14.73 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,065.92000 | 2.06592 | 1,968,980 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 4,737.69000 | 4.73769 | 4,870,140 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 2,094.65000 | 2.09465 | 1,996,840 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 4,687.70000 | 4.68770 | 4,819,280 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 2,123.62000 | 2.12362 | 2,024,920 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 4,638.09000 | 4.63809 | 4,768,780 | 15.40 | 0.00 | 0 | 0 |

| 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 | 04/08/2016 | Bond Future | 9.24 | Call | | | 3,426.94000 | 3.42694 | 3,307,320 | 15.23 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 4,531.03000 | 4.53103 | 4,647,000 | 15.23 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 3,460.75000 | 3.46075 | 3,340,400 | 15.23 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 4,489.47000 | 4.48947 | 4,604,710 | 15.23 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 3,495.23000 | 3.49523 | 3,374,170 | 15.24 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 4,448.71000 | 4.44871 | 4,563,240 | 15.24 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 32,977 |
| Total for Bond | | | | | | | | | | | | 228,288,960.12 | 7,377 | 567,137 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| I2033 On 28/02/2033 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 |
| 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 |

| 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 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 |
| R2040 On 31/01/2040 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R207 | | | | | | | | | | 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 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | | | 497.99400 | 497.99400 | 498.87000 | 498.87000 | | | 134,458,380.00 | 27 | 445 |
| GOVI On 05/05/2016 GOVI | | | 506.53900 | 506.53900 | 507.43000 | 507.43000 | | | 0.00 | 0 | 145 |
| GOVI On 04/08/2016 GOVI | | | 515.57300 | 515.57300 | 516.49400 | 516.49400 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 134,458,380.00 | 27 | 590 |
| 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 | | | 131,200.00000 | 13.12000 | 139,960,000 | | 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 | | | 131,300.00000 | 13.13000 | 140,060,000 | | 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 | | | 131,400.00000 | 13.14000 | 140,160,000 | | 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 | | | 105,600.00000 | 10.56000 | 114,510,000 | | 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 | | | 105,700.00000 | 10.57000 | 114,610,000 | | 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 | | | 105,800.00000 | 10.58000 | 114,710,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 520.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 520.99 | Put | | | 44,960.00000 | 4.49600 | 54,170,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.00 | Put | | | 45,060.00000 | 4.50600 | 54,270,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.01 | Put | | | 45,160.00000 | 4.51600 | 54,370,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 134,458,380.00 | 27 | 590 |
| Total for GOVI | | | | | | | | | 134,458,380.00 | 27 | 590 |
| AL37 On 04/02/2016 Index Future | | | 471.45100 | 471.45100 | 471.79200 | 471.79200 | | | 0.00 | 0 | 2 |
| AL37 On 05/05/2016 Index Future | | | 479.54000 | 479.54000 | 479.88700 | 479.88700 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 2 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total For AL37 | | | | | | | | | 0.00 | 0 | 2 |
| AL7T On 04/02/2016 Index Future | | | 549.30500 | 549.30500 | 550.13600 | 550.13600 | | | 0.00 | 0 | 0 |
| AL7T On 05/05/2016 Index Future | | | 558.73000 | 558.73000 | 559.57600 | 559.57600 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 04/02/2016 Index Future | | | 500.21300 | 500.21300 | 501.19500 | 501.19500 | | | 555,236,430.00 | 111 | 611 |
| ALBI On 05/05/2016 Index Future | | | 508.79500 | 508.79500 | 509.79500 | 509.79500 | | | 0.00 | 0 | 0 |
| ALBI On 04/08/2016 Index Future | | | 517.87000 | 517.87000 | 518.90100 | 518.90100 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 555,236,430.00 | 111 | 611 |
| Total For ALBI | | | | | | | | | 555,236,430.00 | 111 | 611 |
| IGOV On 04/02/2016 Index Future | | | 237.65800 | 237.65800 | 237.84100 | 237.84100 | | | 0.00 | 0 | 1,035 |
| IGOV On 05/05/2016 Index Future | | | 241.75500 | 241.75500 | 241.94100 | 241.94100 | | | 0.00 | 0 | 19 |
| IGOV On 04/08/2016 Index Future | | | 246.08500 | 246.08500 | 246.28200 | 246.28200 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,054 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,054 |
| ILBI On 04/02/2016 Index Future | | | 643.78200 | 643.78200 | 644.20400 | 644.20400 | | | 0.00 | 0 | 157 |
| ILBI On 05/05/2016 Index Future | | | 654.83600 | 654.83600 | 655.26600 | 655.26600 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 157 |
| Total for Index | | | | | | | | | 555,236,430.00 | 111 | 1,824 |
| JIBAR f On 18/11/2015 Jibar Future | | | 6.37000 | 93.63000 | 6.37000 | 93.63000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/12/2015 Jibar Future | | | 6.45000 | 93.55000 | 6.44000 | 93.56000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/01/2016 Jibar Future | | | 6.54000 | 93.46000 | 6.53000 | 93.47000 | | | 0.00 | 0 | 0 |
| JIBAR f On 17/02/2016 Jibar Future | | | 6.65000 | 93.35000 | 6.61000 | 93.39000 | | | 0.00 | 0 | 2,000 |
| JIBAR f On 16/03/2016 Jibar Future | | | 6.71000 | 93.29000 | 6.67000 | 93.33000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/04/2016 Jibar Future | | | 6.82000 | 93.18000 | 6.77000 | 93.23000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/06/2016 Jibar Future | | | 6.98000 | 93.02000 | 6.92000 | 93.08000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/09/2016 Jibar Future | | | 7.22000 | 92.78000 | 7.12000 | 92.88000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 Jibar Future | | | 7.40000 | 92.60000 | 7.29000 | 92.71000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 7.57000 | 92.43000 | 7.44000 | 92.56000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 7.72000 | 92.28000 | 7.62000 | 92.38000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 7.90000 | 92.10000 | 7.78000 | 92.22000 | | | 0.00 | 0 | 0 |
| 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 | | | 102.00002 | 102.00002 | 101.73773 | 101.73773 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|----------------|
| 1Y STN On 19/12/2016 Interest Rate Swap | | | 99.90827 | 99.90827 | 99.89917 | 99.89917 | | | | 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 | | | 100.09218 | 100.09218 | 100.05943 | 100.05943 | | | | 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 | | | 99.95517 | 99.95517 | 99.84634 | 99.84634 | | | | 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 : | | | | | | | | | | 917,983,770.12 | 7,515 | 571,551 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85034 | | | | 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 | 101.05896 | | | | 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 | | | 9.32000 | 101.16147 | 9.32000 | 101.13615 | | | 16,776,000,000,000.00 | 1,800,000,000 | 1,700,000,000 | |
| Total AA05 SPOT | | | | | | | | | 16,776,000,000,000.00 | 1,800,000,000 | 1,700,000,000 | |
| Total For AA05 | | | | | | | | | 16,776,000,000,000.00 | 1,800,000,000 | 1,700,000,000 | |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.60301 | | | | 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 | | | 9.90500 | 99.02777 | 9.90500 | 99.00162 | | | | 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 | 113.26700 | 10.00000 | 113.23800 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.70959 | | | | 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 | 98.59293 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| AB013 On 21/11/2018 Spot Bond | | | 9.71000 | 96.19375 | 9.71000 | 96.16898 | | | 6,020,200,000,000.00 | 620,000,000 | 310,000,000 |
| Total AB013 SPOT | | | | | | | | | 6,020,200,000,000.00 | 620,000,000 | 310,000,000 |
| Total For AB013 | | | | | | | | | 6,020,200,000,000.00 | 620,000,000 | 310,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 9.28529 | 100.00000 | 9.26280 | | | 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 | 99.80076 | 10.84000 | 99.77214 | | | 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 | 9.77434 | 100.00000 | 9.75499 | | | 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 | 102.11937 | 11.37000 | 102.08834 | | | 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 | 10.61241 | 100.00000 | 10.57891 | | | 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 | 91.93291 | 11.81000 | 91.87497 | | | 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 | 13.59126 | 100.00000 | 13.53084 | | | 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 | 100.55070 | | | 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 | | | 8.89500 | 102.14948 | 8.89500 | 102.12506 | | | 0.00 | 0 | 500,000,000 |
| Total AB09 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AB09 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | 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 | | | 2.80000 | 121.75971 | 2.80000 | 275.31473 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| ABFN0 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34758 | | | | 0.00 | 314,000,000 | 157,000,000 |
| Total ABFN06 SPOT | | | | | | | | | | 0.00 | 314,000,000 | 157,000,000 |
| Total For ABFN06 | | | | | | | | | | 0.00 | 314,000,000 | 157,000,000 |
| ABFN0 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88937 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.24583 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.27615 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.15511 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54428 | | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25269 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28884 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.40223 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 11/11/2020 Spot Bond | | | 100.00000 | 13.21999 | 100.00000 | 13.12076 | | | | 0.00 | 0 | 27,000,000,000 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 27,000,000,000 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 27,000,000,000 |
| ABFN1 On 11/11/2022 Spot Bond | | | 100.00000 | 11.95423 | 100.00000 | 11.86451 | | | | 0.00 | 0 | 53,900,000,000 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 53,900,000,000 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 53,900,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.13000 | 178.62974 | 2.13000 | 178.61940 | | | | 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 | 182.76467 | 2.17000 | 182.75390 | | | | 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 | 192.80000 | 1.82000 | 192.79046 | | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.29125 | 83.85240 | 8.29125 | 83.83410 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.29125 | 83.85240 | 8.29125 | 83.83410 | | | | 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 | 101.16471 | | | | 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 | 100.76000 | | | | 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 | 100.32000 | | | | 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 | 99.04000 | | | | 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 | 99.37000 | | | | 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 | 100.77064 | | | | 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 | 100.62842 | | | | 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 | 98.01000 | | | | 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 | 97.29000 | | | 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 | 97.00000 | | | 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 | 96.74000 | | | 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 | 100.91490 | | | 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 | 100.60510 | | | 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 | 95.00000 | | | 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 | 94.79000 | | | 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 | | | 2.65000 | 95.28556 | 2.65000 | 114.27285 | | | 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 | | | 2.44000 | 102.01184 | 2.44000 | 168.07409 | | | 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 | | | 2.43000 | 116.34036 | 2.43000 | 222.75201 | | | 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 | 93.44000 | | | 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 | | | 9.95500 | 90.31494 | 9.95500 | 90.29071 | | | 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 | 106.04000 | | | 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 | 50.37000 | | | 0.00 | 0 | 0 |
| Total ABN71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN71 | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.12125 | | | 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 | 101.43000 | | | 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 | 112.56000 | | | 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 | 109.99436 | 9.63000 | 109.96611 | | | 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 | | | 9.98000 | 107.58216 | 9.98000 | 107.55355 | | | 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 | | | 9.28000 | 90.26993 | 9.28000 | 90.24756 | | | 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 | 103.36000 | | | 0.00 | 0 | 0 |
| Total ABN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN81 | | | | | | | | | 0.00 | 0 | 0 |
| ABN82 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 124.61000 | | | 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 | | | 10.07500 | 106.94063 | 10.07500 | 106.91192 | | | 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 | 95.16000 | | | 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 | 101.39260 | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22190 | | | 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 | | | 8.49500 | 104.41302 | 8.49500 | 104.38917 | | | 0.00 | 0 | 0 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.75500 | 99.54403 | 9.75500 | 99.51813 | | 9,755,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total ABS11 SPOT | | | | | | | | 9,755,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For ABS11 | | | | | | | | 9,755,000,000,000.00 | 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 | | | 9.51000 | 99.07673 | 9.51000 | 99.05172 | | | 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 | | | 9.98500 | 98.51725 | 9.98500 | 98.49117 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 100.00000 | 15.27228 | 100.00000 | 15.21423 | | | 0.00 | 0 | 29,200,000,000 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 29,200,000,000 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 29,200,000,000 |
| ABS15 On 11/11/2022 Spot Bond | | | 100.00000 | 14.41768 | 100.00000 | 14.36287 | | | 0.00 | 0 | 38,500,000,000 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 38,500,000,000 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 38,500,000,000 |
| ABS16 On 11/11/2025 Spot Bond | | | 100.00000 | 14.87550 | 100.00000 | 14.81896 | | | 0.00 | 0 | 58,600,000,000 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 58,600,000,000 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 58,600,000,000 |
| ABS17 On 11/11/2027 Spot Bond | | | 100.00000 | 15.17070 | 100.00000 | 15.11304 | | | 0.00 | 0 | 22,700,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 22,700,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 22,700,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.43000 | 99.22201 | 9.43000 | 99.19703 | | 37,908,600,000,000.00 | 4,020,000,000 | 1,380,000,000 | |
| Total ABS6 SPOT | | | | | | | | 37,908,600,000,000.00 | 4,020,000,000 | 1,380,000,000 | |
| Total For ABS6 | | | | | | | | 37,908,600,000,000.00 | 4,020,000,000 | 1,380,000,000 | |
| ABS7 On 11/09/2026 Spot Bond | | | 10.57500 | 90.21276 | 10.57500 | 90.18722 | | 75,505,500,000,000.00 | 7,140,000,000 | 3,670,000,000 | |
| Total ABS7 SPOT | | | | | | | | 75,505,500,000,000.00 | 7,140,000,000 | 3,670,000,000 | |
| Total For ABS7 | | | | | | | | 75,505,500,000,000.00 | 7,140,000,000 | 3,670,000,000 | |
| ABS9 On 17/03/2016 Spot Bond | | | 7.71000 | 101.99199 | 7.71000 | 101.97101 | | 771,000,000,000.00 | 100,000,000 | 2,675,000,000 | |
| Total ABS9 SPOT | | | | | | | | 771,000,000,000.00 | 100,000,000 | 2,675,000,000 | |
| Total For ABS9 | | | | | | | | 771,000,000,000.00 | 100,000,000 | 2,675,000,000 | |
| ABS12 On 07/12/2023 Spot Bond | | | 2.20000 | 226.04917 | 2.20000 | 286.38716 | | 0.00 | 0 | 0 | |
| Total ABS12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS12 | | | | | | | | 0.00 | 0 | 0 | |
| ABS13 On 31/01/2017 Spot Bond | | | 2.21000 | 131.66497 | 2.21000 | 134.59357 | | 0.00 | 0 | 0 | |
| Total ABS13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS13 | | | | | | | | 0.00 | 0 | 0 | |
| ABS14 On 31/01/2022 Spot Bond | | | 2.22500 | 135.25693 | 2.22500 | 137.96553 | | 0.00 | 0 | 0 | |
| Total ABS14 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS14 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.01019 | 100.00000 | 0.01016 | | | | 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 | 15.32205 | 100.00000 | 15.28453 | | | | 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 | 90.77307 | 100.00000 | 90.54726 | | | | 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 | 76.93223 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL04L On 20/06/2016 Spot Bond | | | 100.00000 | 58.44899 | 100.00000 | 58.30584 | | | | 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 | 102.51894 | | | | 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 | 102.51894 | | | | 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 | 102.53277 | | | | 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 | 102.53277 | | | | 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 | 102.50511 | | | | 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 | 99.29094 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL092 On 26/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.02133 | | | | 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 | 101.23543 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.27044 | | | | 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 | 101.28450 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.25630 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19307 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 9.72000 | 102.41417 | 9.72000 | 102.38715 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL118 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL120 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL122 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL122 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL126 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.72151 | | | | 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 | 221.26904 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 221.30272 | | | | 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 | 101.22118 | | | | 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 | 101.61947 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.09493 | | | | 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 | 102.78250 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | 102.01390 | | | | 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 | 101.91472 | | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22544 | | | | 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 | 101.88834 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20026 | | | | 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 | 101.15081 | | | | 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 | 101.49111 | 10.23000 | 101.46329 | | | | 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 | 111.31441 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.78500 | 103.93495 | 9.78500 | 103.90782 | | | | 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 | 101.19594 | | | | 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 | 122.66234 | 1.75000 | 122.79426 | | | | 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 | 101.16445 | | | | 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 | 101.19944 | | | | 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 | 101.12944 | | | | 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 | 101.22713 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.27609 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11684 | | | 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 | 101.87447 | | | 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 | 101.19244 | | | 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 | 101.17116 | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.23097 | | | 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 | 101.24931 | | | 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 | 101.19144 | | | 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 | 101.25364 | | | 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 | 101.25364 | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31127 | | | 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 | 101.17145 | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32299 | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.51032 | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31127 | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80969 | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.27765 | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.25538 | | | 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 | 159.42696 | | | 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 | 161.72660 | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.12239 | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09162 | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | 0.00 | 0 | 0 |
| ACL21€ On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.84985 | | | 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 | 101.11825 | | | 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 | 99.38408 | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16445 | | | | 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 | 101.10283 | | | | 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 | 101.10143 | | | | 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 | 101.20851 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02147 | | | | 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 | 100.38789 | | | | 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 | 100.38159 | | | | 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 | 100.72500 | | | | 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 | 100.71231 | | | | 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 | 101.50107 | | | | 0.00 | 0 | 150,000,000 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23636 | | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29923 | | | | 0.00 | 0 | 0 |
| Total ADCB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.88646 | | | 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 | 85.20777 | 100.00000 | 85.01629 | | | 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 | 40.46626 | 100.00000 | 40.36823 | | | 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 | 15.94748 | 100.00000 | 15.90842 | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | 0.00 | 0 | 0 |
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 1.59570 | 100.00000 | 1.59183 | | | 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 | 99.60439 | 100.00000 | 99.33807 | | | 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 | 99.62885 | 100.00000 | 99.36247 | | | 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 | 100.50313 | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52230 | | | 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 | 100.58602 | | | 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 | 100.49290 | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|---------------|
| AHF3A: On 18/04/2016 Spot Bond | | | 8.23000 | 99.75369 | 8.23000 | 99.73197 | | | 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 | 100.62732 | | | 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 | 100.72542 | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 37.13963 | 100.00000 | 37.01362 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2020 Spot Bond | | | 100.00000 | 10.34418 | 100.00000 | 10.30908 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 9.30500 | 99.32933 | 9.30500 | 99.30452 | | 1,607,904,000,000.00 | 172,800,000 | 86,400,000 | |
| Total AIR01 SPOT | | | | | | | | 1,607,904,000,000.00 | 172,800,000 | 86,400,000 | |
| Total For AIR01 | | | | | | | | 1,607,904,000,000.00 | 172,800,000 | 86,400,000 | |
| AIR02 On 30/04/2023 Spot Bond | | | 10.07500 | 108.71660 | 10.07500 | 108.68740 | | 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 | | | 7.73000 | 102.88078 | 7.73000 | 102.85953 | | 1,422,320,000,000.00 | 184,000,000 | 184,000,000 | |
| Total AIR03 SPOT | | | | | | | | 1,422,320,000,000.00 | 184,000,000 | 184,000,000 | |
| Total For AIR03 | | | | | | | | 1,422,320,000,000.00 | 184,000,000 | 184,000,000 | |
| AIR04 On 29/05/2024 Spot Bond | | | 9.69500 | 101.66834 | 9.69500 | 101.64219 | | 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 | 12.06265 | 100.00000 | 12.03596 | | 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 | | | 10.41500 | 101.48059 | 10.41500 | 101.45260 | | 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 | | | 2.69000 | 171.73635 | 2.69000 | 171.72382 | | 8,793,610,000,000.00 | 3,269,000,000 | 1,634,500,000 | |
| Total AIRL01 SPOT | | | | | | | | 8,793,610,000,000.00 | 3,269,000,000 | 1,634,500,000 | |
| Total For AIRL01 | | | | | | | | 8,793,610,000,000.00 | 3,269,000,000 | 1,634,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44101 | | | | 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 | 100.99699 | | | | 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 | 101.07021 | | | | 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 | 100.01450 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.02769 | | | | 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 | 102.07370 | | | | 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 | 101.05179 | | | | 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 | 101.15080 | | | | 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 | 101.54302 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 09/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.63617 | | | 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 | 95.33000 | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38305 | | | 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 | 114.79205 | | | 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 | | | 2.68000 | 135.11587 | 2.68000 | 242.31782 | | | 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 | 99.94425 | | | 0.00 | 0 | 140,000,000 |
| Total ASN028 SPOT | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For ASN028 | | | | | | | | | 0.00 | 0 | 140,000,000 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.75024 | | | 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 | 100.04470 | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN03: On 07/12/2033 Spot Bond | | | 2.69500 | 169.62506 | 2.69500 | 214.89921 | | | 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 | 101.03974 | | | 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 |
| 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 | 101.01078 | | | 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 | 100.63244 | | | 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 | 100.59168 | | | 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 | 100.49277 | | | 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 | 100.34853 | | | 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 | 100.29685 | | | 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 | 98.66228 | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | 0.00 | 0 | 0 |

| 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 13/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00015 | | | | 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 | 101.54087 | | | | 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 | 101.19580 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.06550 | | | | 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 | 100.75449 | | | | 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 | 91.68534 | | | | 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 | 100.80952 | | | | 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 | 101.35455 | | | | 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 | 101.14345 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40456 | | | 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 | 101.24140 | | | 0.00 | 0 | 0 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN083 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08 On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79205 | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08 On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04532 | | | 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 | 100.76628 | | | 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 | 100.50451 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 10/11/2020 Spot Bond | | | 100.00000 | 14.12592 | 100.00000 | 2.24326 | | 447,100,000,000.00 | 54,471,000,000 | 30,000,000,000 | |
| Total ASN096 SPOT | | | | | | | | 17,100,000,000,000.00 | 54,471,000,000 | 30,000,000,000 | |
| Total For ASN096 | | | | | | | | 17,100,000,000,000.00 | 54,471,000,000 | 30,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN35I On 20/12/2016 Spot Bond | | | 100.00000 | 48.87193 | 100.00000 | 48.76377 | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | 0.00 | 0 | 0 |
| ASN38I On 20/12/2017 Spot Bond | | | 100.00000 | 23.17162 | 100.00000 | 23.11487 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN39I On 20/12/2017 Spot Bond | | | 100.00000 | 23.27046 | 100.00000 | 23.21346 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN40I On 20/12/2017 Spot Bond | | | 100.00000 | 22.82569 | 100.00000 | 22.76979 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 44.71341 | 100.00000 | 44.60389 | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | 0.00 | 0 | 0 |
| ASN49I On 19/09/2016 Spot Bond | | | 100.00000 | 62.67372 | 100.00000 | 62.52021 | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 22.96684 | 100.00000 | 22.91059 | | | 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 | 42.34014 | 100.00000 | 42.23644 | | | 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 | 61.23730 | 100.00000 | 61.08733 | | | 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 | 1.83032 | 100.00000 | 1.82455 | | | 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 | 19.51937 | 100.00000 | 19.43353 | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 |
| BAR001 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21245 | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BAR00: On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.01731 | | | | 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 | 101.21610 | | | | 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 | | | 9.18000 | 102.67129 | 9.18000 | 102.64612 | | | | 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 | 100.99221 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28584 | | | | 0.00 | 0 | 0 |
| Total BAW15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29617 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85797 | | | | 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 | | | 10.00500 | 102.45909 | 10.00500 | 102.43176 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 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 | | | 10.10500 | 97.51923 | 10.10500 | 97.49282 | | | | 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 | 102.91326 | | | | 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 | | | 9.04500 | 102.64128 | 9.04500 | 102.61648 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA01 On 31/03/2016 Spot Bond | | | 10.89344 | 101.69257 | 10.89344 | 101.88683 | | | | 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 | 101.30715 | | | | 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 | | | 10.95074 | 101.38002 | 10.95074 | 101.38220 | | | | 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 | | | 11.98977 | 101.00833 | 11.98977 | 100.98401 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA09 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33623 | | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA10 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33623 | | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33630 | | | | 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 | | | 11.14344 | 101.27917 | 11.14344 | 101.25176 | | | | 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 | | | 11.04982 | 101.55382 | 11.04982 | 101.42789 | | | | 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 | 101.65124 | 11.06000 | 101.52361 | | | | 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 | | | 10.25222 | 99.59202 | 10.25222 | 101.27752 | | | | 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 | 101.85786 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26948 | | | 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 | 101.26948 | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 11.98132 | 99.09685 | 11.98132 | 99.99378 | | | 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 | | | 11.82000 | 100.24760 | 11.82000 | 100.21586 | | | 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 | | | 11.74500 | 82.80042 | 11.74500 | 98.65071 | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 101.16204 | | | 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 | 98.79433 | 9.28000 | 101.06097 | | | 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 | 101.22997 | | | 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 | | | 11.65500 | 78.55772 | 11.65500 | 100.82960 | | 2,331,000,000,000.00 | | 200,000,000 | 100,000,000 |
| Total BAYA32 SPOT | | | | | | | | 2,331,000,000,000.00 | | 200,000,000 | 100,000,000 |
| Total For BAYA32 | | | | | | | | 2,331,000,000,000.00 | | 200,000,000 | 100,000,000 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19560 | | | 0.00 | 0 | 150,000,000 |
| Total BAYA33 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For BAYA33 | | | | | | | | | 0.00 | 0 | 150,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22424 | | | | 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 | 101.22424 | | | | 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 | 101.18184 | | | | 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 | 101.24876 | | | | 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 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24876 | | | | 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 | 101.18414 | | | | 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 | 101.20850 | | | | 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 | 101.24887 | | | | 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 | 101.02333 | | | | 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 | | | 13.89344 | 102.03837 | 13.89344 | 102.23126 | | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYB0 On 31/12/2016 Spot Bond | | | 15.25362 | 101.92717 | 15.25362 | 101.89816 | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/03/2017 Spot Bond | | | 14.17137 | 101.74623 | 14.17137 | 101.70234 | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59489 | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59489 | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59489 | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65164 | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39571 | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1 On 31/12/2016 Spot Bond | | | 100.00000 | 45.64387 | 100.00000 | 45.55728 | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 20.79494 | 100.00000 | 20.74456 | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 18.92573 | 100.00000 | 18.87988 | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 11.68255 | 100.00000 | 11.65425 | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 11.68255 | 100.00000 | 11.65425 | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 14.12476 | 100.00000 | 14.09055 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 12.23886 | 100.00000 | 12.20921 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC100L On 22/01/2016 Spot Bond | | | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | | 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 | 100.44532 | | | | 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 | 100.72971 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ07 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.54690 | | | | 0.00 | 0 | 0 |
| Total BCJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ08 On 14/11/2016 Spot Bond | | | 100.00000 | 34.78989 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BCJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 10.14416 | 100.00000 | 10.11932 | | | | 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 | 10.14416 | 100.00000 | 10.11932 | | | | 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 | 98.11828 | 100.00000 | 97.85523 | | | | 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 | 94.55959 | 100.00000 | 94.31525 | | | | 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 | | | 2.10000 | 103.54953 | 2.10000 | 188.15798 | | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BD0205 On 28/04/2028 Spot Bond | | | 8.59500 | 94.14215 | 8.59500 | 157.43930 | | | 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 | | | 8.59500 | 95.48045 | 8.59500 | 157.87639 | | | 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 | | | 8.98000 | 94.20332 | 8.98000 | 94.18071 | | | 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 | | | 8.45500 | 98.07944 | 8.45500 | 98.05712 | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BG22A1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A2 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.47207 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A3 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10923 | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | 0.00 | 0 | 0 |
| BG22B1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.51064 | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22C1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.54028 | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22D1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.62280 | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BG22YI On 21/07/2016 Spot Bond | | | 100.00000 | 54.13741 | 100.00000 | 54.00626 | | | 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 | 100.27933 | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28457 | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28632 | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30724 | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.33509 | | | 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 | 52.96843 | 100.00000 | 52.84012 | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 52.96843 | 100.00000 | 52.84012 | | | 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 | 101.28206 | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30572 | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BG42A On 15/03/2017 Spot Bond | | | 8.54500 | 101.72232 | 8.54500 | 101.69894 | | | 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 | 101.37670 | | | 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 | 101.50268 | | | 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 | 37.86881 | 100.00000 | 37.77607 | | | 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 | 37.86881 | 100.00000 | 37.77607 | | | 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 | 100.80198 | | | 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 | | | 11.47000 | 97.82948 | 11.47000 | 97.79984 | | | 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 | 100.18215 | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.36000 | 94.42975 | 11.36000 | 98.36294 | | | 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 | | | 11.50500 | 101.33742 | 11.50500 | 101.62992 | | | 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 | 101.88702 | | | 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 | | | 11.99500 | 109.29469 | 11.99500 | 101.38608 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.90618 | | | | 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 | | | 11.50500 | 100.76951 | 11.50500 | 100.98847 | | | | 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 | 105.86849 | | | | 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 | 98.11090 | 100.00000 | 97.86562 | | | | 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 | 101.58169 | | | | 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 | 100.59110 | | | | 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 | | | 9.13500 | 72.42218 | 9.13500 | 102.39794 | | | 40,194,000,000,000.00 | 4,400,000,000 | 2,200,000,000 | |
| Total BID06 SPOT | | | | | | | | | 10,194,000,000,000.00 | 4,400,000,000 | 2,200,000,000 | |
| Total For BID06 | | | | | | | | | 10,194,000,000,000.00 | 4,400,000,000 | 2,200,000,000 | |
| BIDC49 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.86330 | | | | 0.00 | 0 | 0 |
| Total BIDC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC49 | | | | | | | | | | 0.00 | 0 | 0 |
| BIDC50 On 05/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.46379 | | | | 0.00 | 0 | 0 |
| Total BIDC50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC50 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.56662 | | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 101.80471 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1B On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.55823 | | | | 0.00 | 0 | 0 |
| Total BLG1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BLG1C On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.63295 | | | | 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 | 101.76878 | | | | 0.00 | 0 | 0 |
| Total BLG1D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1D | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.33417 | | | | 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 | 103.25522 | | | | 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 | 100.41948 | | | | 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 | 100.43099 | | | | 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 | 101.40300 | | | | 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 | 101.54190 | | | | 0.00 | 0 | 0 |
| Total BSR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR16 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.66386 | | | | 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 | 99.77343 | | | | 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 | 100.55507 | | | | 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 | 100.45052 | | | | 0.00 | 0 | 0 |
| Total BTC057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC057 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BTC06(On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31624 | | | | 0.00 | 0 | 0 |
| Total BTC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC060 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06(On 25/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.76203 | | | | 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 | 100.00000 | | | | 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 | 99.79994 | | | | 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 | 101.57634 | | | | 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 | 99.50877 | | | | 0.00 | 0 | 0 |
| Total BTC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC070 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07(On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11777 | | | | 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 | 97.08301 | | | | 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 | 98.90849 | | | | 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 | 100.00000 | | | | 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 | 98.85308 | | | | 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 | 98.74363 | | | | 0.00 | 0 | 0 |
| Total BTC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC077 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BTC078 On 20/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29794 | | | | 0.00 | 0 | 0 |
| Total BTC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC078 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC079 On 22/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.70757 | | | | 0.00 | 0 | 0 |
| Total BTC079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC079 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC080 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.50979 | | | | 0.00 | 0 | 0 |
| Total BTC080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC080 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC081 On 05/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.45112 | | | | 0.00 | 0 | 0 |
| Total BTC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC081 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC082 On 14/12/2015 Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC082 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS01U On 30/09/2016 Spot Bond | | | 100.00000 | 59.54539 | 100.00000 | 59.40114 | | | | 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 | 101.01534 | | | | 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 | 101.05186 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19504 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.85369 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49U On 30/06/2018 Spot Bond | | | 100.00000 | 19.83771 | 100.00000 | 19.78965 | | | | 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 | | | 9.74500 | 104.35583 | 9.74500 | 104.32855 | | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.58053 | | | 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 | | | 8.09500 | 101.32732 | 8.09500 | 101.30569 | | | 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 | | | 15.35500 | 93.11973 | 15.35500 | 93.08189 | | | 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 | 97.68355 | | | 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 | | | 13.15500 | 99.11590 | 13.15500 | 99.08160 | | | 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 | | | 9.19500 | 100.21364 | 9.19500 | 104.90226 | | | 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 | 99.38145 | | | 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 | | | 13.15500 | 96.33783 | 13.15500 | 96.30448 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.84088 | | | 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 | 100.12592 | | | 0.00 | 36,000,000 | 12,000,000 |
| Total CBL21 SPOT | | | | | | | | | 0.00 | 36,000,000 | 12,000,000 |
| Total For CBL21 | | | | | | | | | 0.00 | 36,000,000 | 12,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.90500 | 91.80975 | 10.90500 | 91.78298 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.06688 | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|-------------------|
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.24241 | | | 0.00 | 80,000,000 | 65,000,000 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 80,000,000 | 65,000,000 |
| Total For CBL24 | | | | | | | | | 0.00 | 80,000,000 | 65,000,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.50000 | 115.54909 | 10.50000 | 115.51679 | | | 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 | | | 10.55500 | 110.75448 | 10.55500 | 110.72335 | | 14,777,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| Total CCT02 SPOT | | | | | | | | 14,777,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| Total For CCT02 | | | | | | | | 14,777,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| CCT03 On 15/03/2025 Spot Bond | | | 10.41000 | 106.18965 | 10.41000 | 106.16004 | | 2,082,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total CCT03 SPOT | | | | | | | | 2,082,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For CCT03 | | | | | | | | 2,082,000,000,000.00 | 200,000,000 | 100,000,000 | |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.06968 | | | 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 | | | 11.94500 | 101.50718 | 11.94500 | 101.47539 | | | 0.00 | 0 | 0 |
| Total CGR11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR11 | | | | | | | | | 0.00 | 0 | 0 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.15140 | | | 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 | 103.46941 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 114.43170 | 10.00000 | 114.40180 | | | 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 | 100.92898 | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36379 | | | 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 | 100.46762 | | | 0.00 | 0 | 0 |
| Total CGR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR18 On 04/05/2018 Spot Bond | | | 100.00000 | 13.72939 | 100.00000 | 13.68652 | | | 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 | 20.32737 | 100.00000 | 20.27759 | | | 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 | 21.20771 | 100.00000 | 21.14151 | | | 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 | 100.92077 | | | 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 | 101.07484 | | | 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 | 101.11521 | | | 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 | 101.16184 | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.94548 | | | 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 | 102.10079 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN17(On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.22131 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN170 | | | | | | | | | 0.00 | 0 | 0 |
| CLN17(On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37217 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | 0.00 | 0 | 0 |
| CLN18(On 01/07/2021 Spot Bond | | | 10.11000 | 103.68439 | 10.11000 | 103.65660 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN18(On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81006 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19(On 23/08/2016 Spot Bond | | | 2.76000 | 127.11951 | 2.76000 | 127.11005 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19(On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.22204 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19(On 29/08/2021 Spot Bond | | | 3.14000 | 124.47945 | 3.14000 | 127.02797 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19(On 31/08/2016 Spot Bond | | | 8.25000 | 101.66634 | 8.25000 | 101.64364 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19(On 13/09/2021 Spot Bond | | | 2.92500 | 133.83887 | 2.92500 | 127.75551 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN199 On 13/09/2016 Spot Bond | | | 2.40000 | 132.45560 | 2.40000 | 126.43690 | | | | 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 | 101.69203 | | | | 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 | | | 8.80000 | 100.37311 | 8.80000 | 100.34949 | | | | 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 | 100.50316 | | | | 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 | 100.51844 | | | | 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 | | | 8.85000 | 100.37622 | 8.85000 | 100.35247 | | | | 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 | | | 8.85000 | 100.37622 | 8.85000 | 100.35247 | | | | 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 | | | 8.90000 | 103.49170 | 8.90000 | 103.46708 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24954 | | | | 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 | 101.37087 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN237 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92005 | | | 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 | 101.81676 | | | 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 | 102.03172 | 9.35000 | 102.00639 | | | 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 | 102.03172 | 9.35000 | 102.00639 | | | 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 | 101.58872 | | | 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 | 101.34355 | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65336 | | | 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 | 101.65336 | | | 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 | 101.65336 | | | 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 | 101.28516 | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN262 On 26/03/2019 Spot Bond | | | 9.58500 | 101.43409 | 9.58500 | 101.40800 | | | | 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 | 100.73932 | | | | 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 | 104.22317 | | | | 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 | 101.37951 | | | | 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 | 101.37260 | | | | 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 | 101.39495 | | | | 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 | 99.77649 | | | | 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 | 102.01694 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55613 | | | | 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 | 102.13949 | | | | 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 | 100.29842 | | | | 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 | 101.98052 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN29(On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29817 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14960 | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.71205 | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98189 | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13741 | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01044 | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32997 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98219 | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34129 | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06965 | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | 0.00 | 0 | 0 |
| CLN30 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 162.15555 | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.26023 | | | | 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 | 162.55124 | | | | 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 | 161.46539 | | | | 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 | 162.23245 | | | | 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 | 157.86409 | | | | 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 | 158.02641 | | | | 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 | 99.90097 | | | | 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 | | | 11.23500 | 91.90522 | 11.23500 | 91.87793 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.75500 | 93.29467 | 11.75500 | 93.26539 | | | | 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 | 101.02362 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.32803 | | | | 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 | 99.90316 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37721 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24300 | | | | 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 | 104.64688 | 8.80500 | 100.28447 | | | | 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 | 101.17145 | | | | 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 | 100.38082 | | | | 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 | 101.22321 | | | | 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 | 101.24419 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.32523 | | | | 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 | 101.27783 | | | | 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 | 101.75691 | | | | 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 | 85.66611 | | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN332 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39070 | | | | 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 | 101.02362 | | | | 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 | 139.97020 | | | | 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 | 100.33963 | | | | 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 | 101.53020 | | | | 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 | 101.02937 | | | | 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 | 101.74636 | | | | 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 | 101.44683 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12245 | | | | 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 | 101.28612 | | | | 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 | 100.33646 | | | | 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 | 100.04118 | | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN34(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00059 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32632 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67384 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.36664 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36350 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07060 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 10.41500 | 101.76925 | 10.41500 | 102.24979 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.18664 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.15173 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 12.55500 | 103.42090 | 12.55500 | 104.01048 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.16351 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN367 On 06/08/2023 Spot Bond | | | 12.58500 | 104.02885 | 12.58500 | 103.99436 | | | | 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 | 108.41496 | 10.02000 | 108.38616 | | | | 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 | 100.16351 | | | | 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 | 100.39733 | | | | 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 | 101.40897 | | | | 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 | 101.16897 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.19296 | | | | 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 | 101.19312 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06620 | | | | 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 | | | 9.90500 | 101.33894 | 9.90500 | 101.31202 | | | | 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 | 101.18106 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29032 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 99.22343 | 10.98000 | 99.19430 | | | | 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 | 101.60126 | 11.00000 | 101.57137 | | | | 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 | 101.33386 | | | | 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 | 100.45312 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 12.34500 | 100.10653 | 12.34500 | 100.07359 | | | | 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 | 101.43407 | | | | 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 | 101.19284 | | | | 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 | 100.43436 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.27069 | | | | 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 | 100.91232 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN392 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11544 | | | 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 | 91.16386 | | | 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 | 101.17845 | | | 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 | 101.51907 | | | 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 | 101.27634 | | | 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 | 101.61784 | | | 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 | 99.90666 | | | 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 | 99.90721 | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.17845 | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32523 | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97615 | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95449 | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN404 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.68980 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN405 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.04536 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 85.91444 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.18545 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN408 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28683 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.63050 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.31127 | | | | 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 | 101.31825 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.63367 | | | | 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 | 101.29730 | | | | 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 | 101.56221 | | | | 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 | 101.36711 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN416 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67486 | | | | 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 | 103.15834 | 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 | 101.33692 | | | | 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 | 101.18787 | | | | 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 | 42.47099 | 7.01000 | 43.07756 | | | | 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 | 101.19940 | | | | 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 | 100.53092 | | | | 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 | 101.54310 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.41753 | | | | 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 | 101.54310 | | | | 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 | 101.08855 | | | | 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 | 101.24453 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN427 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72781 | | | | 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 | 100.51225 | | | | 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 | 0.00000 | 100.49749 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 61.21439 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | 100.00000 | 15.79654 | 100.00000 | 1.17978 | | | | 0.00 | 0 | 2,000,000,000 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| CLN432 On 20/12/2020 Spot Bond | | | 100.00000 | 16.50981 | 100.00000 | 1.17978 | | | | 0.00 | 0 | 2,000,000,000 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| CLN433 On 20/12/2020 Spot Bond | | | 100.00000 | 17.12118 | 100.00000 | 1.17978 | | | | 0.00 | 0 | 2,000,000,000 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 169.92920 | | | | 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 | | | 8.98000 | 94.20332 | 8.98000 | 94.18071 | | | | 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 | | | 8.59500 | 35.80491 | 8.59500 | 157.43930 | | | | 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 | | | 8.59500 | 36.26766 | 8.59500 | 157.87639 | | | | 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 | 100.73797 | | | 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 | 100.99877 | | | 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 | 101.26362 | | | 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 | 101.18460 | | | 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 | 101.20018 | | | 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 | 100.72233 | | | 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 | 101.19244 | | | 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 | 100.37721 | | | 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 | 101.08882 | | | 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 | 101.16487 | | | 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 | 101.15780 | | | 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 | 101.16481 | | | 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 | 101.19244 | | | 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 | 101.94257 | | | 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 | 100.68846 | | | 0.00 | 0 | 600,000,000 |
| Total COH002 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For COH002 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| COJ02 On 15/09/2016 Spot Bond | | | 8.98000 | 104.20770 | 8.98000 | 103.49523 | | | 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 | | | 8.87000 | 104.24063 | 8.87000 | 104.21593 | | 30,993,554,000,000.00 | 3,494,200,000 | 1,441,400,000 | |
| Total COJ04 SPOT | | | | | | | | 30,993,554,000,000.00 | 3,494,200,000 | 1,441,400,000 | |
| Total For COJ04 | | | | | | | | 30,993,554,000,000.00 | 3,494,200,000 | 1,441,400,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.80500 | 117.95991 | 9.80500 | 117.92907 | | 0.00 | 0 | 0 | |
| Total COJ05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COJ05 | | | | | | | | 0.00 | 0 | 0 | |
| COJ06 On 09/12/2015 Spot Bond | | | 8.19000 | 104.79612 | 8.19000 | 104.77275 | | 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 | | | 10.11500 | 104.18404 | 10.11500 | 104.15579 | | 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 | | | 10.19500 | 104.26692 | 10.19500 | 104.23860 | | 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 | | | 10.56500 | 93.66499 | 10.56500 | 93.63865 | | 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 | | | 11.32500 | 93.72232 | 11.32500 | 93.69412 | | 15,855,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| Total COT02 SPOT | | | | | | | | 15,855,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| Total For COT02 | | | | | | | | 15,855,000,000,000.00 | 1,400,000,000 | 350,000,000 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.32500 | 91.80753 | 11.32500 | 91.77990 | | 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 | 101.68611 | | | | 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 | 11.47845 | 100.00000 | 11.45034 | | | | 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 | 101.67594 | | | | 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 | 101.08631 | | | | 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 | 101.67062 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 11.53535 | 100.00000 | 11.50710 | | | | 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 | 15.01807 | 100.00000 | 14.98129 | | | | 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 | 68.81706 | 100.00000 | 68.51443 | | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05U On 30/10/2018 Spot Bond | | | 100.00000 | 21.55998 | 100.00000 | 21.39816 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.88000 | 98.16349 | 11.88000 | 98.13271 | | | | 0.00 | 0 | 12,950,000,000 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 12,950,000,000 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 12,950,000,000 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 18.52474 | 100.00000 | 18.47937 | | | | 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 | 10.04954 | 100.00000 | 10.02493 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DEN40 On 10/06/2018 Spot Bond | | | 100.00000 | 19.28189 | 100.00000 | 19.23467 | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30451 | | | 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 | | | 8.07000 | 98.76701 | 8.07000 | 98.74555 | | | 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 | 99.84189 | | | 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 | 101.56802 | | | 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 | 101.39157 | | | 0.00 | 0 | 0 |
| Total DENG57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG57 | | | | | | | | | 0.00 | 0 | 0 |
| DLT03L On 12/05/2016 Spot Bond | | | 100.00000 | 72.20315 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DLT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLT03U | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37601 | | | 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 | 100.78674 | | | 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 | 100.19095 | | | 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 | 101.92671 | | | 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 | 100.18512 | | | 0.00 | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| DOL00: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52741 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60637 | | | 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 | 101.33222 | | | 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 | 57.34572 | | | 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 | | | 9.64500 | 101.02269 | 9.64500 | 100.99669 | | | 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 | | | 7.70000 | 110.28375 | 7.70000 | 110.26098 | | | 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 | | | 9.33000 | 102.90168 | 9.33000 | 102.87618 | | 1,866,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total DV22 SPOT | | | | | | | | 1,866,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For DV22 | | | | | | | | 1,866,000,000,000.00 | 200,000,000 | 100,000,000 | |
| DV23 On 27/02/2023 Spot Bond | | | 9.89500 | 102.62636 | 9.89500 | 102.59943 | | 4,947,500,000,000.00 | 500,000,000 | 250,000,000 | |
| Total DV23 SPOT | | | | | | | | 4,947,500,000,000.00 | 500,000,000 | 250,000,000 | |
| Total For DV23 | | | | | | | | 4,947,500,000,000.00 | 500,000,000 | 250,000,000 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.82500 | 101.50984 | 9.82500 | 101.48339 | | 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 | | | 9.96500 | 103.33895 | 9.96500 | 103.31165 | | 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 | 99.84255 | | | 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 | 101.23894 | | | 0.00 | 0 | 0 |
| Total DVC011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC011 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| DVC01: On 26/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32021 | | | 0.00 | 0 | 0 |
| Total DVC012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC012 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 25/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.94377 | | | 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 | 101.51507 | | | 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 | 101.53015 | | | 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 | 101.04864 | | | 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 | 101.06077 | | | 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 | 99.94117 | | | 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 | 100.76333 | | | 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 | 100.45281 | | | 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 | | | 8.50000 | 122.88437 | 8.50000 | 122.85658 | | 43,605,000,000,000.00 | 5,130,000,000 | 2,530,000,000 | |
| Total E170 SPOT | | | | | | | | 13,605,000,000,000.00 | 5,130,000,000 | 2,530,000,000 | |
| Total For E170 | | | | | | | | 13,605,000,000,000.00 | 5,130,000,000 | 2,530,000,000 | |
| ECN20 On 14/03/2020 Spot Bond | | | 9.53000 | 103.52085 | 9.53000 | 101.95799 | | 0.00 | 0 | 25,000,000,000 | |
| Total ECN20 SPOT | | | | | | | | 0.00 | 0 | 25,000,000,000 | |
| Total For ECN20 | | | | | | | | 0.00 | 0 | 25,000,000,000 | |
| ECN22 On 14/03/2022 Spot Bond | | | 9.70500 | 103.32875 | 9.70500 | 101.76450 | | 0.00 | 0 | 25,000,000,000 | |
| Total ECN22 SPOT | | | | | | | | 0.00 | 0 | 25,000,000,000 | |
| Total For ECN22 | | | | | | | | 0.00 | 0 | 25,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| ECN24 On 14/03/2024 Spot Bond | | | 9.94500 | 103.20474 | 9.94500 | 101.61430 | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.93000 | 102.53395 | 2.93000 | 102.03768 | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| EDC01 On 04/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.46277 | | | 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 | 100.47003 | | | 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 | 100.62790 | | | 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 | 100.37170 | | | 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 | 17.63621 | 100.00000 | 17.55865 | | | 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 | | | 2.40000 | 102.66798 | 2.40000 | 102.66133 | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 2.23000 | 126.27083 | 2.23000 | 126.26313 | | | 0.00 | 0 | 2,000,000 |
| Total EL28 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 2,000,000 |
| EL29 On 19/11/2029 Spot Bond | | | 2.16000 | 114.80450 | 2.16000 | 114.79780 | | | 0.00 | 0 | 7,000,000 |
| Total EL29 SPOT | | | | | | | | | 0.00 | 0 | 7,000,000 |
| Total For EL29 | | | | | | | | | 0.00 | 0 | 7,000,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| EL30 | On | 29/07/2030 | Spot Bond | | | 2.16000 | 115.60577 | 2.16000 | 115.59902 | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL31 | On | 02/06/2031 | Spot Bond | | | 2.28000 | 106.63437 | 2.28000 | 106.62777 | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 | On | 31/01/2036 | Spot Bond | | | 2.38000 | 103.09254 | 2.38000 | 103.08592 | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 9.95500 | 105.29823 | 9.95500 | 105.27044 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 9.85500 | 105.34571 | 9.85500 | 105.31787 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 | On | 04/05/2024 | Spot Bond | | | 10.37500 | 98.43924 | 10.37500 | 98.41188 | | | 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 | | | 10.60000 | 90.04053 | 10.60000 | 93.74497 | | | 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 | | | 10.74000 | 100.27791 | 10.74000 | 100.37774 | | | 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 | | | 10.47500 | 102.63963 | 10.47500 | 103.18026 | | | 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 | 101.63730 | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 | On | 12/09/2016 | Spot Bond | | | | 100.00000 | 0.00000 | 101.23971 | | | 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 | 100.12822 | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.12333 | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86009 | | | 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 | 101.86012 | | | 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 | 12.15381 | 100.00000 | 12.09978 | | | 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 | 5.40169 | 100.00000 | 5.37768 | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | 0.00 | 0 | 0 |
| EPFC16 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65036 | | | 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 | 101.54117 | | | 0.00 | 0 | 0 |
| Total EPFC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC17 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC18 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62846 | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC19 On 04/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.12882 | | | 0.00 | 0 | 0 |
| Total EPFC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC19 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC20 On 04/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13332 | | | 0.00 | 0 | 0 |
| Total EPFC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC20 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13852 | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.74681 | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.81194 | | | 0.00 | 0 | 100,000,000 |
| Total EQS06 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For EQS06 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| EQS07 On 09/04/2018 Spot Bond | | | 10.43500 | 97.10985 | 10.43500 | 97.08287 | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.14580 | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01805 | | | 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 | 85.44447 | 100.00000 | 85.05958 | | | 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 | 99.89496 | | | 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 | 99.88819 | | | 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 ERS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS12 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | 0.00 | 0 | 0 |
| Total ERS12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS14 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 99.89292 | | | 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 | 99.89784 | | | 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 | 99.89443 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.90458 | | | 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 | 99.90593 | | | 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 | 99.89986 | | | 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 | 99.89518 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.24500 | 102.77242 | 8.24500 | 102.74974 | | 218,677,634,441,000.00 | 147,808,081,800 | 39,416,226,100 | |
| Total ES18 SPOT | | | | | | | | 18,677,634,441,000.00 | 147,808,081,800 | 39,416,226,100 | |
| Total For ES18 | | | | | | | | 18,677,634,441,000.00 | 147,808,081,800 | 39,416,226,100 | |
| ES23 On 25/01/2023 Spot Bond | | | 9.08000 | 107.77502 | 9.08000 | 107.74902 | | 266,605,499,936,000.00 | 29,361,839,200 | 7,592,602,300 | |
| Total ES23 SPOT | | | | | | | | 16,605,499,936,000.00 | 29,361,839,200 | 7,592,602,300 | |
| Total For ES23 | | | | | | | | 16,605,499,936,000.00 | 29,361,839,200 | 7,592,602,300 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.43500 | 90.53452 | 9.43500 | 90.51171 | | 408,962,063,898,000.00 | 43,345,210,800 | 19,536,059,400 | |
| Total ES26 SPOT | | | | | | | | 18,962,063,898,000.00 | 43,345,210,800 | 19,536,059,400 | |
| Total For ES26 | | | | | | | | 18,962,063,898,000.00 | 43,345,210,800 | 19,536,059,400 | |
| ES33 On 15/09/2033 Spot Bond | | | 10.10500 | 79.85818 | 10.08000 | 80.00773 | | 559,301,555,668,000.00 | 154,309,901,600 | 150,600,198,000 | |
| Total ES33 SPOT | | | | | | | | 19,301,555,668,000.00 | 154,309,901,600 | 150,600,198,000 | |
| Total For ES33 | | | | | | | | 19,301,555,668,000.00 | 154,309,901,600 | 150,600,198,000 | |
| ES42 On 25/04/2042 Spot Bond | | | 10.17000 | 85.20184 | 10.17000 | 85.17875 | | 196,442,938,944,000.00 | 19,315,923,200 | 63,419,114,100 | |
| Total ES42 SPOT | | | | | | | | 16,442,938,944,000.00 | 19,315,923,200 | 63,419,114,100 | |
| Total For ES42 | | | | | | | | 16,442,938,944,000.00 | 19,315,923,200 | 63,419,114,100 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.94411 | | | 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 | 97.06901 | | | 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 | 100.51915 | | | 0.00 | 0 | 0 |
| Total FIFB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB02 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98476 | | | 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 | 99.77203 | | | 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 | 99.85042 | | | 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 | 101.42687 | | | 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 | 103.03192 | | | 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 | 101.26694 | | | 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 | 100.05756 | | | 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 | 101.56006 | | | 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 | 101.61537 | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FIFC24 On 11/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.65541 | | | | 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 | 100.67069 | | | | 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 | 0.15114 | 100.00000 | 0.15067 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.15114 | 100.00000 | 0.15067 | | | | 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 | 10.59279 | 100.00000 | 10.56713 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.31063 | 100.00000 | 10.28565 | | | | 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 | 101.25039 | | | | 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 | 100.57450 | | | | 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 | 101.39228 | | | | 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 | 101.48681 | | | | 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 | | | 9.75500 | 100.05811 | 9.75500 | 100.03208 | | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21753 | | | | 0.00 | 0 | 0 |
| Total FRB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21746 | | | 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 | 100.38963 | | | 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 | 103.26313 | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.52331 | | | 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 | 101.69973 | | | 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 | | | 10.60500 | 100.68127 | 10.60500 | 101.94945 | | | 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 | 101.77920 | | | 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 | 100.94583 | | | 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 | 100.95950 | | | 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 | | | 10.60500 | 108.33772 | 10.60500 | 108.30715 | | | 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 | 102.39573 | | | 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 | | | 2.22500 | 137.05437 | 2.22500 | 137.96553 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| FRBI23 On 07/12/2023 Spot Bond | | | 2.23000 | 126.40419 | 2.23000 | 285.82091 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.36500 | 110.07835 | 2.36500 | 117.00497 | | 1,602,997,000,000.00 | 677,800,000 | 338,900,000 | |
| Total FRBI25 SPOT | | | | | | | | 1,602,997,000,000.00 | 677,800,000 | 338,900,000 | |
| Total For FRBI25 | | | | | | | | 1,602,997,000,000.00 | 677,800,000 | 338,900,000 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.01000 | 96.09957 | 3.01000 | 158.33065 | | 0.00 | 0 | 0 | |
| Total FRBI28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBI28 | | | | | | | | 0.00 | 0 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.19000 | 105.04642 | 3.19000 | 201.12387 | | 0.00 | 0 | 0 | |
| Total FRBI33 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBI33 | | | | | | | | 0.00 | 0 | 0 | |
| FRBZ01 On 30/11/2020 Spot Bond | | | 7.49500 | 69.43793 | 7.49500 | 68.89862 | | 0.00 | 0 | 0 | |
| Total FRBZ01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBZ01 | | | | | | | | 0.00 | 0 | 0 | |
| FRBZ02 On 28/10/2024 Spot Bond | | | 9.36800 | 44.84228 | 9.36800 | 43.96913 | | 0.00 | 0 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBZ02 | | | | | | | | 0.00 | 0 | 0 | |
| FRBZ03 On 10/12/2024 Spot Bond | | | 9.61000 | 43.49112 | 9.61000 | 42.58963 | | 0.00 | 0 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBZ03 | | | | | | | | 0.00 | 0 | 0 | |
| FRC04U On 15/03/2017 Spot Bond | | | 100.00000 | 38.53854 | 100.00000 | 38.36721 | | 0.00 | 0 | 0 | |
| Total FRC04U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC04U | | | | | | | | 0.00 | 0 | 0 | |
| FRC107 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.00773 | | 0.00 | 0 | 0 | |
| Total FRC107 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC107 | | | | | | | | 0.00 | 0 | 0 | |
| FRC109 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40481 | | 0.00 | 0 | 0 | |
| Total FRC109 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC109 | | | | | | | | 0.00 | 0 | 0 | |
| FRC112 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22136 | | 0.00 | 0 | 0 | |
| Total FRC112 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC112 | | | | | | | | 0.00 | 0 | 0 | |
| FRC113 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33710 | | 0.00 | 0 | 0 | |
| Total FRC113 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRC113 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.48160 | 7.47000 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | 7.47000 | 99.85997 | 7.47000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31127 | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | 0.00 | 0 | 0 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25119 | | | 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 | 101.44006 | | | 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 | 101.29032 | | | 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 | 100.38688 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC128 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36990 | | | 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 |
| FRC131 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 |
| FRC132 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 |
| FRC133 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 |
| FRC134 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68037 | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | 0.00 | 0 | 0 |
| FRC135 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63174 | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | 0.00 | 0 | 0 |
| FRC136 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 |
| FRC137 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 |
| FRC138 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 |
| FRC139 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | 100.09221 | 31.65397 | 100.09221 | 31.57638 | | | | 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 | 101.17425 | | | | 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 | 102.08539 | | | | 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 | 101.30877 | | | | 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 | 91.63700 | 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 | 101.32292 | | | | 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 | 101.21142 | | | | 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 | 101.22742 | | | | 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 | 101.59698 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20644 | | | 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 | 66.93734 | 13.22500 | 66.91342 | | | 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 | 101.13925 | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14065 | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67269 | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19105 | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 3.59500 | 102.19044 | 3.59500 | 105.71436 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24140 | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24140 | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.99504 | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02362 | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.20844 | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17(On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17145 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17(On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14485 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.15567 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.33501 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.04322 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 67.95253 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42471 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52741 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55127 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.13225 | | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.22742 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| FRC189 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.22742 | | | | 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 | 101.21559 | | | | 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 | 100.88554 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC192 On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93225 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193 On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83267 | | | | 0.00 | 0 | 0 |
| Total FRC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193 On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC194 On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.72559 | | | | 0.00 | 0 | 0 |
| Total FRC194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC195 On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.29451 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC196 On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70667 | | | | 0.00 | 0 | 0 |
| Total FRC196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC196 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC197 On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81315 | | | | 0.00 | 0 | 0 |
| Total FRC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC198 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64403 | | | | 0.00 | 0 | 0 |
| Total FRC198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC199 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64570 | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total FRC199 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For FRC199 | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC20(On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55155 | | | | 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 | 100.50293 | | | | 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 | 100.55155 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20(On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50099 | | | | 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 | 100.13700 | | | | 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 | 100.16478 | 8.75000 | 100.14123 | | | | 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 | 103.11593 | | | | 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 | 11.01002 | 100.00000 | 10.98306 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20(On 20/09/2021 Spot Bond | | | 100.00000 | 10.11350 | 100.00000 | 10.08873 | | | | 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 | 96.45071 | | | | 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 | 12.39925 | 100.00000 | 12.36888 | | | | 0.00 | 0 | 0 |
| FRC21(On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26936 | | | | 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 | 28.46298 | 100.00000 | 28.39404 | | | | 0.00 | 0 | 0 |
| Total FRC211 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 FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.01613 | | | | 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 | 10.67397 | 100.00000 | 10.64783 | | | | 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 | 27.57763 | 100.00000 | 27.51082 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01609 | | | | 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 | 27.55358 | 100.00000 | 27.48683 | | | | 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 | 100.01592 | | | | 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 | 100.01254 | | | | 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 | 100.18211 | | | | 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 | 100.17126 | | | | 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 | | | 3.03500 | 131.81331 | 3.03500 | 131.80251 | | | | 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 | 100.03881 | | | | 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 | 100.03828 | | | | 0.00 | 0 | 0 |
| Total FRC223 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 FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03828 | | | | 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 | 101.91679 | | | | 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 | 101.30490 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18412 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13344 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29032 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02764 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56934 | | | | 0.00 | 0 | 0 |
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 3.89500 | 126.30534 | 3.89500 | 125.49449 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.53628 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50035 | | | | 0.00 | 0 | 0 |
| Total FRC46 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 FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35069 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 3.56500 | 114.44533 | 3.56500 | 127.94064 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32852 | | | | 0.00 | 0 | 0 |
| Total FRC67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC67 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 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 | | | 3.61500 | 106.16571 | 3.61500 | 127.58304 | | | | 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 | | | 3.59500 | 104.07178 | 3.59500 | 127.72594 | | | | 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 | | | 3.53000 | 100.68153 | 3.53000 | 132.50998 | | | | 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 | | | 3.60000 | 100.25291 | 3.60000 | 144.05579 | | | | 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 | 100.39180 | | | | 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 | 101.16482 | | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32010 | | | | 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 | 101.52873 | | | | 0.00 | 0 | 0 |
| Total FRC86 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 FRC86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.47519 | | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25958 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25817 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17544 | | | | 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 | 100.28759 | | | | 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 | 13.78686 | 100.00000 | 13.75310 | | | | 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 | 61.23658 | 100.00000 | 61.08661 | | | | 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 | 29.96784 | 100.00000 | 29.89444 | | | | 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 | 49.48155 | 100.00000 | 49.32707 | | | | 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 | 12.35769 | 100.00000 | 12.32776 | | | | 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 | 100.81792 | | | | 0.00 | 0 | 0 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52491 | | | | 0.00 | 0 | 0 |
| Total FRJ17 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 FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.75046 | | | | 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 | 100.61047 | | | | 0.00 | 0 | 1,850,000,000 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.44789 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.45619 | | | | 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 | 102.55395 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.20800 | 83.73048 | 2.20800 | 106.15533 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 2.50000 | 106.42984 | 2.50000 | 115.60823 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS102 On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45583 | | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | 10.38000 | 100.58650 | 10.38000 | 100.55849 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | 10.38000 | 100.58650 | 10.38000 | 100.55849 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS105 On 10/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS105 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS107 On 30/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.72611 | | | | 0.00 | 0 | 0 |
| Total FRS107 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 FRS107 | | | | | | | | | 0.00 | 0 | 0 |
| FRS107 On 31/01/2038 Spot Bond | | | 2.64000 | 103.97097 | 2.64000 | 112.87139 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 07/12/2033 Spot Bond | | | 2.63000 | 215.87068 | 2.63000 | 216.79349 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 31/01/2038 Spot Bond | | | 2.61000 | 113.45925 | 2.61000 | 113.45124 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 07/12/2033 Spot Bond | | | 2.66000 | 214.99368 | 2.66000 | 215.91667 | | | 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 | 100.37073 | | | 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 | | | 2.45000 | 116.19023 | 2.45000 | 116.18252 | | | 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 | | | 2.70000 | 111.73051 | 2.70000 | 111.72235 | | | 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 | 51.41000 | | | 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 | | | 2.80500 | 109.75358 | 2.80500 | 109.74526 | | 3,296,436,000,000.00 | 1,175,200,000 | 587,600,000 | |
| Total FRS119 SPOT | | | | | | | | 3,296,436,000,000.00 | 1,175,200,000 | 587,600,000 | |
| Total For FRS119 | | | | | | | | 3,296,436,000,000.00 | 1,175,200,000 | 587,600,000 | |
| FRS119 On 07/12/2033 Spot Bond | | | 2.78000 | 117.71488 | 2.78000 | 212.45275 | | 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 | | | 2.83000 | 116.03524 | 2.83000 | 211.02968 | | 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 | | | 2.38000 | 102.31411 | 2.38000 | 102.30753 | | 0.00 | 0 | 0 | |
| Total FRS122 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 FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 2.86000 | 165.90198 | 2.86000 | 210.18147 | | | 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 | | | 3.08000 | 91.08684 | 3.08000 | 104.76421 | | | 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 | | | 3.05000 | 100.16892 | 3.05000 | 157.67168 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 3.53000 | 84.85058 | 3.53000 | 97.19273 | | | 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 | | | 3.04000 | 100.30019 | 3.04000 | 157.83612 | | | 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 | 103.44658 | | | 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 | | | 3.10000 | 156.86561 | 3.10000 | 156.85243 | | | 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 | | | 3.37000 | 195.45284 | 3.37000 | 196.44316 | | | 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 | 94.06652 | | | 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 | | | 3.46000 | 85.54554 | 3.46000 | 98.32549 | | | 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 | | | 3.43000 | 85.91984 | 3.43000 | 98.81591 | | | 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 | | | 3.24000 | 88.55555 | 3.24000 | 101.99234 | | 4,329,288,000,000.00 | 1,336,200,000 | 668,100,000 | |
| Total FRS136 SPOT | | | | | | | | 4,329,288,000,000.00 | 1,336,200,000 | 668,100,000 | |

| 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 FRS136 | | | | | | | | | 4,329,288,000,000.00 | 1,336,200,000 | 668,100,000 |
| FRS136 On 31/03/2028 Spot Bond | | | 2.91000 | 160.00460 | 2.91000 | 159.99198 | | | 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 | | | 3.14000 | 202.42251 | 3.14000 | 202.46470 | | | 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 | 100.05618 | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS139 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.33849 | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | 0.00 | 0 | 0 |
| FRS140 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 106.02771 | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | 0.00 | 0 | 0 |
| FRS141 On 31/03/2028 Spot Bond | | | 3.04000 | 157.56610 | 3.04000 | 157.83612 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.04000 | 157.56610 | 3.04000 | 157.83612 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 07/12/2023 Spot Bond | | | 2.35000 | 125.40886 | 2.35000 | 283.56937 | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.24000 | 126.32089 | 2.24000 | 285.63247 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 2.96000 | 120.49329 | 2.96000 | 272.45002 | | | 0.00 | 0 | 50,000,000 |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| FRS43 On 31/01/2022 Spot Bond | | | 2.69500 | 101.09518 | 2.69500 | 134.35026 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35273 | | | 0.00 | 0 | 0 |
| Total FRS49 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 FRS49 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 2.22500 | 137.97385 | 2.22500 | 133.74700 | | | | 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 | 100.55609 | | | | 0.00 | 0 | 0 |
| Total FRS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS56 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80762 | | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.17769 | | | | 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 | | | 2.48000 | 112.69830 | 2.48000 | 112.69076 | | | | 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 | 32.84145 | 104.97509 | 32.75745 | | | | 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 | 36.50946 | 101.07593 | 36.41919 | | | | 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 | 29.59808 | 100.44759 | 29.52530 | | | | 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 | 34.86456 | 100.76967 | 34.77858 | | | | 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 | | | 2.15000 | 121.27034 | 2.15000 | 121.26326 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| Total For FRS82 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 2.31000 | 98.00948 | 2.31000 | 117.54063 | | | 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 | 99.02191 | | | 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 | | | 2.34000 | 97.76565 | 2.34000 | 117.24810 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86251 | | | 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 | | | 2.44000 | 124.66856 | 2.44000 | 357.16067 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01318 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.71841 | | | 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 | | | 7.49000 | 101.68749 | 7.49000 | 101.66695 | | | 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 | | | 8.12500 | 101.98772 | 8.12500 | 101.96540 | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.40500 | 105.34540 | 8.40500 | 105.32171 | | 23,870,200,000,000.00 | 2,840,000,000 | 710,000,000 | |
| Total FRX18 SPOT | | | | | | | | 23,870,200,000,000.00 | 2,840,000,000 | 710,000,000 | |
| Total For FRX18 | | | | | | | | 23,870,200,000,000.00 | 2,840,000,000 | 710,000,000 | |
| FRX19 On 15/11/2019 Spot Bond | | | 9.02000 | 99.88616 | 9.02000 | 99.86222 | | 0.00 | 0 | 0 | |
| Total FRX19 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 FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.34500 | 98.71943 | 9.34500 | 98.69480 | | | 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 | | | 10.16500 | 89.32849 | 10.16500 | 89.30403 | | | 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 | | | 10.31500 | 107.08896 | 10.31500 | 107.05954 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.72500 | 94.57201 | 10.72500 | 93.30954 | | 12,082,742,100,000.00 | 1,126,596,000 | 726,596,000 | |
| Total FRX26 SPOT | | | | | | | | 12,082,742,100,000.00 | 1,126,596,000 | 726,596,000 | |
| Total For FRX26 | | | | | | | | 12,082,742,100,000.00 | 1,126,596,000 | 726,596,000 | |
| FRX30 On 31/01/2030 Spot Bond | | | 10.97500 | 94.03248 | 10.97500 | 94.00519 | | 46,534,000,000,000.00 | 4,240,000,000 | 1,060,000,000 | |
| Total FRX30 SPOT | | | | | | | | 16,534,000,000,000.00 | 4,240,000,000 | 1,060,000,000 | |
| Total For FRX30 | | | | | | | | 16,534,000,000,000.00 | 4,240,000,000 | 1,060,000,000 | |
| FRX31 On 21/02/2031 Spot Bond | | | 11.09500 | 90.52429 | 11.09500 | 90.49773 | | 3,472,735,000,000.00 | 313,000,000 | 313,000,000 | |
| Total FRX31 SPOT | | | | | | | | 3,472,735,000,000.00 | 313,000,000 | 313,000,000 | |
| Total For FRX31 | | | | | | | | 3,472,735,000,000.00 | 313,000,000 | 313,000,000 | |
| FRX45 On 14/04/2045 Spot Bond | | | 10.67000 | 76.79373 | 10.67000 | 76.77193 | | 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 | 101.04474 | | 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 | 101.05888 | | 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 | 101.09417 | | 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 | 101.15068 | | 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 | 101.19305 | | 0.00 | 0 | 0 | |
| Total FS1C1 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 FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.37648 | | | | 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 | 101.68243 | | | | 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 | 101.56594 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.74445 | | | | 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 | 101.81334 | | | | 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 | 101.87075 | | | | 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 | 102.12330 | | | | 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 | 2.76736 | 100.00000 | 2.76066 | | | | 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 | 0.46429 | 100.00000 | 0.46316 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D11 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 |
| FS4A11 On 20/03/2018 Spot Bond | | | 100.00000 | 15.32205 | 100.00000 | 15.28453 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A21 On 20/03/2020 Spot Bond | | | 100.00000 | 2.57061 | 100.00000 | 2.56432 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A31 On 20/03/2022 Spot Bond | | | 100.00000 | 0.43128 | 100.00000 | 0.43022 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A41 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 |
| FS4A51 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 |
| FS4B11 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 |
| FS4C11 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 |
| FS4D11 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 | 100.65820 | | | | 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 | | | 9.54500 | 100.76152 | 9.54500 | 100.73585 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.61806 | | | | 0.00 | 0 | 0 |
| Total GH31A1 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 GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.67188 | | | | 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 | 101.69340 | | | | 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 | 101.83327 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 102.00533 | | | | 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 | 102.11282 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GPT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT35 On 11/02/2016 Spot Bond | | | 100.00000 | 85.60815 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0 |
| Total GPT35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT35 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 11.30429 | 100.00000 | 11.27660 | | | | 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 | 23.34549 | 100.00000 | 23.28830 | | | | 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 | 15.01576 | 100.00000 | 14.97899 | | | | 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 | 8.45099 | 100.00000 | 8.42460 | | | | 0.00 | 0 | 0 |
| Total GRB04U 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 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 | 100.34338 | | | | 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 | 100.35648 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37272 | | | | 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 | 100.39522 | | | | 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 | 100.19522 | | | | 0.00 | 0 | 0 |
| Total GRT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT02 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.73714 | | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33354 | | | | 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 | 99.76601 | | | | 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 | 101.03047 | | | | 0.00 | 19,896,700 | 19,896,700 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 19,896,700 | 19,896,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total For GRT08 | | | | | | | | | | 0.00 | 19,896,700 | 19,896,700 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.60531 | | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00001 | 100.00000 | 0.00001 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.00374 | | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30733 | | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 11.84792 | 100.00000 | 11.81921 | | | | 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 | 101.27176 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21402 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01846 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC24 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55134 | | | | 0.00 | 0 | 0 |
| Total HILC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC24 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC25 On 05/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11042 | | | | 0.00 | 0 | 0 |
| Total HILC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC25 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 9.63857 | 100.00000 | 9.59619 | | | | 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 | 9.63857 | 100.00000 | 9.59619 | | | | 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 | 10.22472 | 100.00000 | 10.17976 | | | | 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 | 10.22472 | 100.00000 | 10.17976 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.97834 | 100.00000 | 10.93007 | | | | 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 | 10.97834 | 100.00000 | 10.93007 | | | | 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 | 11.89944 | 100.00000 | 11.84711 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| 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 | 100.53989 | | | 0.00 | 0 | 0 |
| Total HPF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF01 | | | | | | | | | 0.00 | 0 | 0 |
| HPF03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.69603 | | | 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 | 100.01197 | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | 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 | | | 9.42500 | 102.87750 | 9.42500 | 102.85175 | | | 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 | 99.81099 | | | 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 | 99.82287 | | | 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 | | | 8.68000 | 106.82553 | 8.68000 | 106.80087 | | 107,192,731,240,000.00 | 12,349,393,000 | 12,689,470,900 | |
| Total HWAY20 SPOT | | | | | | | | 17,192,731,240,000.00 | 12,349,393,000 | 12,689,470,900 | |
| Total For HWAY20 | | | | | | | | 17,192,731,240,000.00 | 12,349,393,000 | 12,689,470,900 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.23000 | 126.40419 | 2.23000 | 285.82091 | | 0.00 | 0 | 2,402,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 2,402,000,000 | |

| 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 HWAY23 | | | | | | | | | 0.00 | 0 | 2,402,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.10000 | 130.32141 | 2.10000 | 294.67943 | | | 0.00 | 0 | 27,000,000 |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | 27,000,000 |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | 27,000,000 |
| HWAY3 On 28/02/2033 Spot Bond | | | 2.37500 | 99.38106 | 2.37500 | 100.90221 | | | 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 | | | 10.20000 | 94.74459 | 10.20000 | 94.71898 | | 17,748,000,000,000.00 | 1,740,000,000 | 1,470,000,000 | |
| Total HWAY34 SPOT | | | | | | | | 17,748,000,000,000.00 | 1,740,000,000 | 1,470,000,000 | |
| Total For HWAY34 | | | | | | | | 17,748,000,000,000.00 | 1,740,000,000 | 1,470,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.20000 | 94.60754 | 10.20000 | 94.58197 | | 0.00 | 0 | 0 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY35 | | | | | | | | 0.00 | 0 | 0 | |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 57.03318 | 100.00000 | 56.89349 | | 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 | 59.02568 | 100.00000 | 58.88269 | | 0.00 | 0 | 0 | |
| Total HWF05U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF05U | | | | | | | | 0.00 | 0 | 0 | |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 40.27044 | 100.00000 | 40.17288 | | 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 | 114.43200 | 10.00000 | 114.40200 | | 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 | | | 1.74000 | 123.26274 | 1.70000 | 123.66963 | | 112,920,876,744,000.00 | 64,897,055,600 | 116,577,889,300 | |
| Total I2025 SPOT | | | | | | | | 12,920,876,744,000.00 | 64,897,055,600 | 116,577,889,300 | |
| Total For I2025 | | | | | | | | 12,920,876,744,000.00 | 64,897,055,600 | 116,577,889,300 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.82500 | 103.39040 | 1.82500 | 103.38521 | | 497,903,800,000.00 | 272,824,000 | 21,527,822,500 | |
| Total I2033 SPOT | | | | | | | | 497,903,800,000.00 | 272,824,000 | 21,527,822,500 | |
| Total For I2033 | | | | | | | | 497,903,800,000.00 | 272,824,000 | 21,527,822,500 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.90000 | 128.28194 | 1.88000 | 128.72526 | | 196,132,567,300,000.00 | 103,227,667,000 | 162,105,298,000 | |
| Total I2038 SPOT | | | | | | | | 16,132,567,300,000.00 | 103,227,667,000 | 162,105,298,000 | |
| Total For I2038 | | | | | | | | 16,132,567,300,000.00 | 103,227,667,000 | 162,105,298,000 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.93000 | 128.13759 | 1.93000 | 128.13087 | | 262,104,530,852,000.00 | 135,805,456,400 | 124,837,773,700 | |
| Total I2046 SPOT | | | | | | | | 12,104,530,852,000.00 | 135,805,456,400 | 124,837,773,700 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For I2046 | | | | | | | | | 2,104,530,852,000.00 | 135,805,456,400 | 124,837,773,700 |
| I2050 On 31/12/2050 Spot Bond | | | 2.03000 | 135.02769 | 2.02000 | 135.34272 | | | 34,524,804,384,000.00 | 17,007,292,800 | 60,931,563,000 |
| Total I2050 SPOT | | | | | | | | | 34,524,804,384,000.00 | 17,007,292,800 | 60,931,563,000 |
| Total For I2050 | | | | | | | | | 34,524,804,384,000.00 | 17,007,292,800 | 60,931,563,000 |
| IBL21 On 15/03/2016 Spot Bond | | | 8.40000 | 101.87134 | 8.40000 | 101.84855 | | | 0.00 | 0 | 0 |
| Total IBL21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL21 | | | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.29500 | 105.13326 | 8.29500 | 105.10979 | | | 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 | | | 8.22000 | 101.97068 | 8.22000 | 101.94836 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.19093 | | | 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 | | | 2.37000 | 99.62257 | 2.37000 | 134.33853 | | | 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 | | | 2.29500 | 103.40404 | 2.29500 | 137.42009 | | | 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 | 101.33754 | | | 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 | | | 8.41500 | 101.73230 | 8.41500 | 101.70938 | | | 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 | 101.72462 | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 0 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.93026 | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | 0.00 | 0 | 0 |
| Total IBL43/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 IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 9.08500 | 100.27640 | 9.08500 | 100.25206 | | | 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 | | | 9.56000 | 94.56910 | 9.56000 | 94.54511 | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.06934 | | | 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 | | | 8.94500 | 97.43691 | 8.94500 | 97.41361 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.55000 | 100.84250 | 9.55000 | 100.81693 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14918 | | | 0.00 | 4,350,000,000 | 1,450,000,000 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 4,350,000,000 | 1,450,000,000 |
| Total For IBL52 | | | | | | | | | 0.00 | 4,350,000,000 | 1,450,000,000 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.36643 | | | 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 | | | 7.84500 | 101.64568 | 7.84500 | 101.62442 | | | 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 | | | 8.86500 | 100.50560 | 8.86500 | 100.48191 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22690 | | | 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 | 99.98163 | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 8.06500 | 102.63987 | 8.06500 | 102.61781 | | | 0.00 | 0 | 0 |
| Total IBL58 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 IBL58 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.82500 | 103.24829 | 8.82500 | 103.22407 | | | | 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 | | | 10.04500 | 103.58119 | 10.04500 | 103.55360 | | | | 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 | 100.88255 | | | | 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 | 100.34164 | | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20616 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.29151 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.29710 | | | | 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 | 101.24784 | | | | 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 | | | 3.02500 | 131.88743 | 3.02500 | 131.87666 | | | | 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 | 100.93311 | | | | 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 | 16.49050 | 100.00000 | 16.41797 | | | | 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 | 99.86122 | | | | 0.00 | 0 | 0 |
| Total IBL73 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 IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85651 | | | | 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 | 0.01352 | 100.00000 | 0.01349 | | | | 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 | 100.46465 | | | | 0.00 | 0 | 0 |
| Total IDCG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11338 | | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.65500 | 95.41944 | 9.65500 | 95.39487 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80333 | | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28224 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.42500 | 99.44213 | 10.42500 | 99.41467 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | 100.00000 | 2.20971 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 100.00000 | 0.00305 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 101.41907 | 5.00000 | 101.40546 | | | | 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 | 100.33790 | 5.00000 | 100.32437 | | | | 0.00 | 0 | 0 |
| Total IDCP04 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 IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 100.65497 | 4.00000 | 100.64402 | | | | 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 | 100.29260 | 4.00000 | 100.28174 | | | | 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 | 62.20861 | 100.00000 | 62.05791 | | | | 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 | 62.08372 | 100.00000 | 61.93333 | | | | 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 | 62.08372 | 100.00000 | 61.93333 | | | | 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 | 102.65347 | 9.20000 | 102.62848 | | | | 0.00 | 0 | 0 |
| Total IFM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFM01 | | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 8.45077 | 100.00000 | 8.43007 | | | | 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 | 100.16140 | | | | 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 | 21.96059 | 100.00000 | 21.90739 | | | | 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 | 26.75757 | 100.00000 | 26.69274 | | | | 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 | 2.11856 | 100.00000 | 2.11451 | | | | 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 | 9.48642 | 100.00000 | 9.46344 | | | | 0.00 | 0 | 0 |
| Total IN277U 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 IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 11.42460 | 100.00000 | 11.39692 | | | | 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 | 11.46062 | 100.00000 | 11.43286 | | | | 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 | 11.13709 | 100.00000 | 11.11245 | | | | 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 | 42.04406 | 100.00000 | 41.94220 | | | | 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 | 9.76939 | 100.00000 | 9.73856 | | | | 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 | 16.70098 | 100.00000 | 16.64826 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN314U On 25/12/2015 Spot Bond | | | 100.00000 | 92.87278 | 100.00000 | 92.64514 | | | | 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 | 56.92158 | 100.00000 | 56.59281 | | | | 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 | 79.21264 | 100.00000 | 78.87699 | | | | 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 | 41.02821 | 100.00000 | 40.79125 | | | | 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 | 30.28018 | 100.00000 | 30.10530 | | | | 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 | 23.11483 | 100.00000 | 22.98133 | | | | 0.00 | 0 | 0 |
| Total IN319U 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 IN319U | | | | | | | | | | 0.00 | 0 | 0 |
| IN320U On 15/01/2016 Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 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 | 99.18479 | 100.00000 | 99.45504 | | | | 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 | 59.68977 | 100.00000 | 59.23183 | | | | 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 | 59.68977 | 100.00000 | 59.23183 | | | | 0.00 | 0 | 0 |
| Total IN701U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN701U | | | | | | | | | | 0.00 | 0 | 0 |
| INA547 On 10/11/2015 Spot Bond | | | 6.65000 | 99.94537 | 6.65000 | 99.96357 | | | | 0.00 | 0 | 0 |
| Total INA547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA547 | | | | | | | | | | 0.00 | 0 | 0 |
| INA548 On 17/11/2015 Spot Bond | | | 6.65000 | 99.92718 | 6.65000 | 99.85446 | | | | 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 | | | 6.65000 | 99.79999 | 6.65000 | 99.72746 | | | | 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 | 99.67068 | 6.70000 | 99.59779 | | | | 0.00 | 0 | 0 |
| Total INA550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA550 | | | | | | | | | | 0.00 | 0 | 0 |
| INA551 On 08/12/2015 Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | 000,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000 | |
| Total INA551 SPOT | | | | | | | | | 10,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000 | |
| Total For INA551 | | | | | | | | | 10,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000 | |
| INA601 On 05/01/2016 Spot Bond | | | 6.80000 | 99.02226 | 6.80000 | 98.94924 | | | | 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 | 98.89455 | 6.80000 | 98.82172 | | | | 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 | 98.76717 | 6.80000 | 98.69453 | | | | 0.00 | 0 | 0 |
| Total INA603 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 INA603 | | | | | | | | | | 0.00 | 0 | 0 |
| INA605 On 02/02/2016 Spot Bond | | | 6.80000 | 98.51339 | 6.80000 | 98.44112 | | | | 0.00 | 0 | 0 |
| Total INA605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA605 | | | | | | | | | | 0.00 | 0 | 0 |
| INA606 On 09/02/2016 Spot Bond | | | 100.00000 | 80.57395 | 100.00000 | 80.39648 | | | 060,000,000,000,000.00 | 10,600,000,000 | 10,200,000,000 | |
| Total INA606 SPOT | | | | | | | | | 50,000,000,000,000.00 | 10,600,000,000 | 10,200,000,000 | |
| Total For INA606 | | | | | | | | | 50,000,000,000,000.00 | 10,600,000,000 | 10,200,000,000 | |
| INF547 On 10/05/2016 Spot Bond | | | 100.00000 | 54.65499 | 100.00000 | 54.24476 | | | 250,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000 | |
| Total INF547 SPOT | | | | | | | | | 50,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000 | |
| Total For INF547 | | | | | | | | | 50,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000 | |
| ING115 On 31/03/2016 Spot Bond | | | 10.89344 | 101.57424 | 10.89344 | 101.70917 | | | 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 | | | 10.89344 | 101.31173 | 10.89344 | 101.31515 | | | 0.00 | 0 | 0 | |
| Total ING116 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ING116 | | | | | | | | | 0.00 | 0 | 0 | |
| ING132 On 22/12/2018 Spot Bond | | | 100.00000 | | 0.00000 | 101.25296 | | | 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 | 101.22987 | | | 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 | 100.71914 | 6.50000 | 100.70153 | | | 0.00 | 0 | 0 | |
| Total ING153 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ING153 | | | | | | | | | 0.00 | 0 | 0 | |
| ING161 On 20/03/2017 Spot Bond | | | 100.00000 | | 0.00000 | 101.27634 | | | 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 | 101.22819 | | | 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 | 100.60837 | | | 0.00 | 0 | 0 | |
| Total ING211 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 ING211 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | 101.20345 | | | | 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 | 100.17220 | | | | 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 | 102.64005 | | | | 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 | 103.69760 | | | | 0.00 | 0 | 0 |
| Total INGR06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR06 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.99943 | | | | 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 | 100.63271 | | | | 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 | 84.49074 | 100.00000 | 84.29561 | | | | 0.00 | 0 | 0 |
| Total IP276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP276U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | 100.65275 | | | | 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 | 100.66086 | | | | 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 | | | 8.40000 | 101.25616 | 8.40000 | 101.23340 | | | | 0.00 | 0 | 0 |
| Total IPF06 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 IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89532 | | | 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 | 100.91587 | | | 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 | 100.92959 | | | 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 | 100.59383 | | | 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 | 100.60527 | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC08 On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 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 | | | 10.00500 | 97.18242 | 10.00500 | 97.15664 | | 37,018,500,000,000.00 | 3,700,000,000 | 1,850,000,000 | |
| Total IPL10 SPOT | | | | | | | | 37,018,500,000,000.00 | 3,700,000,000 | 1,850,000,000 | |
| Total For IPL10 | | | | | | | | 37,018,500,000,000.00 | 3,700,000,000 | 1,850,000,000 | |
| IPL6 On 28/09/2017 Spot Bond | | | 8.93500 | 102.64451 | 8.93500 | 102.61986 | | 0.00 | 0 | 0 | |
| Total IPL6 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL6 | | | | | | | | 0.00 | 0 | 0 | |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82159 | | 0.00 | 360,000,000 | 100,000,000 | |
| Total IPL7 SPOT | | | | | | | | 0.00 | 360,000,000 | 100,000,000 | |
| Total For IPL7 | | | | | | | | 0.00 | 360,000,000 | 100,000,000 | |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.69165 | | 0.00 | 464,000,000 | 232,000,000 | |
| Total IPL8 SPOT | | | | | | | | 0.00 | 464,000,000 | 232,000,000 | |
| Total For IPL8 | | | | | | | | 0.00 | 464,000,000 | 232,000,000 | |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.75054 | | 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 | 102.38725 | | 0.00 | 0 | 0 | |
| Total IV015 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 IV015 | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.64427 | | | 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 | | | 2.97500 | 99.51408 | 2.97500 | 133.57914 | | | 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 | | | 3.60000 | 148.93924 | 3.60000 | 154.67131 | | | 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 | 100.99650 | | | 0.00 | 13,000,000 | 13,000,000 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 13,000,000 | 13,000,000 |
| Total For IV022 | | | | | | | | | 0.00 | 13,000,000 | 13,000,000 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.75469 | | | 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 | 100.55197 | | | 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 | 101.43236 | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.16184 | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 3.70000 | 103.91193 | 3.70000 | 112.71623 | | | 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 | | | 3.70000 | 103.82531 | 3.70000 | 112.71623 | | | 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 | 101.57814 | | | 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 | 99.54831 | | | 0.00 | 0 | 0 |
| Total IV032 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 IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 10.02013 | 100.00000 | 9.97607 | | | | 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 | | | 10.61500 | 107.09181 | 10.61500 | 107.06139 | | | | 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 | 101.89764 | | | | 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 | | | 3.70000 | 147.41015 | 3.70000 | 147.39539 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA547 On 12/11/2015 Spot Bond | | | 6.65000 | 99.98178 | 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 | 99.63422 | 6.70000 | 99.47049 | | | | 0.00 | 0 | 0 |
| Total IVA550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA550 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA551 On 10/12/2015 Spot Bond | | | 6.70000 | 99.50683 | 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 | 98.98574 | 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 | 98.85812 | 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 | 98.73084 | 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 | | | 6.80000 | 98.47725 | 6.80000 | 98.44112 | | | | 0.00 | 0 | 800,000,000 |
| Total IVA605 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For IVA605 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| IVA606 On 11/02/2016 Spot Bond | | | 100.00000 | 80.21978 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0 |
| Total IVA606 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 IVA606 | | | | | | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | 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 | 100.30826 | | | 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 | 100.78596 | | | 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 | 99.85097 | | | 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 | 101.82757 | | | 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 | 101.56037 | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67456 | | | 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 | 100.67875 | | | 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 | 100.68713 | | | 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 | 100.64941 | | | 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 | 100.52501 | | | 0.00 | 0 | 0 |
| Total IVC021 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 IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30471 | | | | 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 | 101.13663 | | | | 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 | 99.92218 | | | | 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 | 101.53797 | | | | 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 | 101.52305 | | | | 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 | 100.84885 | | | | 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 | 100.35772 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.05888 | | | | 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 | 100.94109 | | | | 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 | 100.96439 | | | | 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 | 100.96439 | | | | 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 | | | 9.42500 | 102.59386 | 9.42500 | 102.56818 | | | | 0.00 | 0 | 0 |
| Total IVC036 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 IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 16.71273 | 100.00000 | 16.67593 | | | | 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 | 11.82835 | 100.00000 | 11.79970 | | | | 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 | | | 9.67500 | 101.42133 | 9.67500 | 101.39529 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.31019 | | | | 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 | 101.17093 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13385 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.76616 | | | | 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 | 101.57274 | | | | 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 | 100.20323 | | | | 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 | 100.03851 | | | | 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 | 100.02087 | | | | 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 | 101.46796 | | | | 0.00 | 0 | 0 |
| Total IVC054 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 IVC054 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03365 | | | | 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 | 100.29527 | | | | 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 | 100.84771 | | | | 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 | 101.34119 | | | | 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 | 100.22568 | | | | 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 | 100.96363 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC062 On 14/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.91848 | | | | 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 | 100.01936 | | | | 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 | 101.31328 | | | | 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 | 101.44048 | | | | 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 | 101.16394 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17339 | | | | 0.00 | 0 | 0 |
| Total IVC067 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 IVC067 | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26317 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.53395 | | | | 0.00 | 0 | 0 |
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03L On 21/02/2016 Spot Bond | | | 100.00000 | 97.87234 | 100.00000 | 97.61273 | | | | 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 | 101.36043 | | | | 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 |
| KAP00 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45904 | | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35850 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49776 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75497 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26446 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.19341 | | | | 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 | | | 8.97500 | 133.25414 | 8.97500 | 133.22201 | | | | 0.00 | 0 | 0 |
| Total KW01 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 KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98093 | | | 0.00 | 21,300,000,000 | 13,300,000,000 |
| Total LBK03 SPOT | | | | | | | | | 0.00 | 21,300,000,000 | 13,300,000,000 |
| Total For LBK03 | | | | | | | | | 0.00 | 21,300,000,000 | 13,300,000,000 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.30051 | | | 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 | 101.46487 | | | 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 | 101.11279 | | | 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 | 100.62517 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.58000 | 101.31704 | 10.58000 | 101.28867 | | | 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 | 102.08262 | 9.71000 | 102.05632 | | | 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 | 100.21833 | | | 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 | | | 8.95500 | 99.85697 | 8.95500 | 99.83321 | | | 0.00 | 0 | 3,280,000,000 |
| Total LGL02 SPOT | | | | | | | | | 0.00 | 0 | 3,280,000,000 |
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 3,280,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.14500 | 97.67676 | 9.14500 | 97.65290 | | 9,693,700,000,000.00 | | 1,060,000,000 | 280,000,000 |
| Total LGL03 SPOT | | | | | | | | 9,693,700,000,000.00 | | 1,060,000,000 | 280,000,000 |
| Total For LGL03 | | | | | | | | 9,693,700,000,000.00 | | 1,060,000,000 | 280,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.25000 | 98.23470 | 10.25000 | 98.20802 | | | 0.00 | 0 | 590,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 590,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.43215 | | | 0.00 | 100,000,000 | 100,000,000 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 100,000,000 | 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 LGL05 | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| LHL01 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.83284 | | | 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 | | | 7.90000 | 104.67036 | 7.90000 | 104.64786 | | | 0.00 | 0 | 1,040,000,000 |
| Total LHL02 SPOT | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| Total For LHL02 | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.99284 | | | 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 | 101.44029 | | | 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 | 102.39819 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.83573 | | | 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 | 101.89284 | | | 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 | 102.02441 | | | 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 | 99.98021 | | | 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 | 101.15639 | | | 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 | 99.98204 | | | 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 | 99.49666 | | | 0.00 | 0 | 0 |
| Total MAQ075 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 MAQ075 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.80137 | | | | 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 | 101.34002 | | | | 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 | 101.34962 | | | | 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 | 101.90502 | | | | 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 | 102.03313 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19560 | | | | 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 | 100.82021 | | | | 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 | 101.41174 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97564 | | | | 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 | 101.37116 | | | | 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 | 99.88934 | | | | 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 | 100.34907 | | | | 0.00 | 0 | 0 |
| Total MBF039 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 MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00734 | | | | 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 | 99.96046 | | | | 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 | 101.29163 | | | | 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 | 100.62473 | | | | 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 | 100.63652 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.90201 | | | | 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 | 100.87776 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88260 | | | | 0.00 | 0 | 0 |
| Total MBLSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 90.32258 | 100.00000 | 90.09901 | | | | 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 | 28.84153 | 100.00000 | 28.77165 | | | | 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 | 27.96605 | 100.00000 | 27.89830 | | | | 0.00 | 0 | 0 |
| Total MBP30U 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 MBP30U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 28.04071 | 100.00000 | 27.97279 | | | | 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 | 26.90802 | 100.00000 | 26.84284 | | | | 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 | 40.56453 | 100.00000 | 40.46626 | | | | 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 | 100.29143 | | | | 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 | | | 9.03500 | 100.67834 | 9.03500 | 100.65403 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.10500 | 100.11569 | 9.10500 | 100.09133 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78689 | | | | 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 | 102.72037 | | | | 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 | 102.84117 | | | | 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 | | | 8.23000 | 101.20498 | 8.23000 | 101.18267 | | | | 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 | | | 9.07500 | 104.01453 | 9.07500 | 103.98945 | | | | 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 | | | 9.93000 | 103.89986 | 9.93000 | 103.87251 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 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 MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.05179 | | | 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 | 101.08712 | | | 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 | | | 9.93000 | 102.47211 | 9.93000 | 102.49932 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MIII02 On 31/05/2017 Spot Bond | | | 9.15500 | 103.45364 | 9.15500 | 103.42834 | | | 0.00 | 0 | 0 |
| Total MIII02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIII02 | | | | | | | | | 0.00 | 0 | 0 |
| MIP4C On 13/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56884 | | | 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 | 102.39220 | | | 0.00 | 0 | 0 |
| Total MIP4F SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4F | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.20169 | | | 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 | | | 9.80500 | 103.21677 | 9.80500 | 102.58504 | | 11,766,000,000,000.00 | 1,200,000,000 | 600,000,000 | |
| Total MMIG02 SPOT | | | | | | | | 11,766,000,000,000.00 | 1,200,000,000 | 600,000,000 | |
| Total For MMIG02 | | | | | | | | 11,766,000,000,000.00 | 1,200,000,000 | 600,000,000 | |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.98035 | | 0.00 | 68,000,000 | 34,000,000 | |
| Total MMIG03 SPOT | | | | | | | | 0.00 | 68,000,000 | 34,000,000 | |
| Total For MMIG03 | | | | | | | | 0.00 | 68,000,000 | 34,000,000 | |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.62500 | 97.79986 | 11.62500 | 100.91841 | | 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 | | | 11.07500 | 99.68907 | 11.07500 | 101.67490 | | 2,215,000,000,000.00 | 200,000,000 | 1,100,000,000 | |
| Total MMIG05 SPOT | | | | | | | | 2,215,000,000,000.00 | 200,000,000 | 1,100,000,000 | |
| Total For MMIG05 | | | | | | | | 2,215,000,000,000.00 | 200,000,000 | 1,100,000,000 | |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 38.33597 | 100.00000 | 38.24208 | | 0.00 | 0 | 0 | |
| Total MMS01U 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 MMS01U | | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 8.85500 | 103.31661 | 8.85500 | 103.29215 | | | | 0.00 | 0 | 0 |
| Total MQB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB02 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN04 On 13/07/2017 Spot Bond | | | 8.79500 | 105.38910 | 8.79500 | 105.36446 | | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 7.17514 | 100.89771 | 7.15761 | | | | 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 | 7.26525 | 100.61875 | 7.24755 | | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 101.01731 | | | | 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 | 101.08741 | | | | 0.00 | 0 | 0 |
| Total N5B23 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 N5B23 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.10143 | | | 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 | 101.25398 | | | 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 | 101.38107 | | | 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 | 12.11289 | 100.00000 | 12.08322 | | | 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 | 12.96822 | 100.00000 | 12.93647 | | | 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 | | | 10.14500 | 90.56738 | 10.14500 | 90.54303 | | 47,761,645,500,000.00 | 4,707,900,000 | 1,750,000,000 | |
| Total NAM01 SPOT | | | | | | | | 17,761,645,500,000.00 | 4,707,900,000 | 1,750,000,000 | |
| Total For NAM01 | | | | | | | | 17,761,645,500,000.00 | 4,707,900,000 | 1,750,000,000 | |
| NAM02 On 29/06/2020 Spot Bond | | | 9.80500 | 102.80366 | 9.80500 | 102.77677 | | 0.00 | 0 | 0 | |
| Total NAM02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NAM02 | | | | | | | | 0.00 | 0 | 0 | |
| NBK10A On 25/07/2016 Spot Bond | | | 7.92500 | 101.39155 | 7.92500 | 101.37014 | | 0.00 | 0 | 0 | |
| Total NBK10A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK10A | | | | | | | | 0.00 | 0 | 0 | |
| NBK11A On 28/11/2020 Spot Bond | | | 9.61000 | 101.38197 | 9.61000 | 101.35611 | | 0.00 | 0 | 0 | |
| Total NBK11A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK11A | | | | | | | | 0.00 | 0 | 0 | |
| NBK12A On 19/03/2021 Spot Bond | | | 9.25500 | 101.91316 | 9.25500 | 101.88784 | | 0.00 | 0 | 0 | |
| Total NBK12A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK12A | | | | | | | | 0.00 | 0 | 0 | |
| NBK13A On 19/03/2024 Spot Bond | | | 9.74500 | 101.36149 | 9.74500 | 101.33500 | | 0.00 | 0 | 0 | |
| Total NBK13A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK13A | | | | | | | | 0.00 | 0 | 0 | |
| NBK13B On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.40233 | | 0.00 | 0 | 0 | |
| Total NBK13B 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 NBK13B | | | | | | | | | 0.00 | 0 | 0 |
| NBK14, On 26/06/2021 Spot Bond | | | 9.61500 | 102.16836 | 9.61500 | 102.14820 | | | 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 | | | 9.85500 | 97.33873 | 9.85500 | 97.31328 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.49657 | | | 0.00 | 0 | 100,000,000 |
| Total NBK15B SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NBK15B | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NBK16, On 12/02/2025 Spot Bond | | | 10.58500 | 95.70561 | 10.58500 | 95.67879 | | 36,412,400,000,000.00 | | 3,440,000,000 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | 36,412,400,000,000.00 | | 3,440,000,000 | 860,000,000 |
| Total For NBK16A | | | | | | | | 36,412,400,000,000.00 | | 3,440,000,000 | 860,000,000 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23307 | | | 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 | | | 10.75500 | 95.60686 | 10.75500 | 95.57950 | | 22,585,500,000,000.00 | | 2,100,000,000 | 1,050,000,000 |
| Total NBK17A SPOT | | | | | | | | 22,585,500,000,000.00 | | 2,100,000,000 | 1,050,000,000 |
| Total For NBK17A | | | | | | | | 22,585,500,000,000.00 | | 2,100,000,000 | 1,050,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.55365 | | | 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 | | | 9.56000 | 103.07880 | 9.56000 | 103.05251 | | | 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 | 100.87134 | | | 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 | | | 10.00500 | 102.61207 | 10.00500 | 102.58470 | | | 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 | 100.52223 | | | 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 | | | 10.82500 | 101.77535 | 10.82500 | 101.74604 | | 1,082,500,000,000.00 | | 100,000,000 | 100,000,000 |
| Total NBK20A SPOT | | | | | | | | 1,082,500,000,000.00 | | 100,000,000 | 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 NBK20A | | | | | | | | | 1,082,500,000,000.00 | 100,000,000 | 100,000,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98895 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 21/07/2027 Spot Bond | | | 11.02500 | 98.72076 | 11.02500 | 100.69833 | | | 2,205,000,000,000.00 | 200,000,000 | 200,000,000 |
| Total NBK21A SPOT | | | | | | | | | 2,205,000,000,000.00 | 200,000,000 | 200,000,000 |
| Total For NBK21A | | | | | | | | | 2,205,000,000,000.00 | 200,000,000 | 200,000,000 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04005 | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99988 | | | 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 | 99.99987 | | | 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 | 100.01976 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.99967 | | | 0.00 | 200,000,000 | 200,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.48702 | | | 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 | 101.50969 | | | 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 | | | 9.08500 | 109.30914 | 9.08500 | 109.28246 | | | 21,804,000,000,000.00 | 2,400,000,000 | 600,000,000 |
| Total NBK3A SPOT | | | | | | | | | 21,804,000,000,000.00 | 2,400,000,000 | 600,000,000 |
| Total For NBK3A | | | | | | | | | 21,804,000,000,000.00 | 2,400,000,000 | 600,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.15000 | 38.79911 | 11.15000 | 38.78837 | | | 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 | 100.56038 | | | 0.00 | 0 | 0 |
| Total NBK7B 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 NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 7.97000 | 101.76894 | 7.97000 | 101.74733 | | | | 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 | 101.04573 | | | | 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 | 99.66738 | | | | 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 | 101.51792 | | | | 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 | 100.37369 | | | | 0.00 | 0 | 0 |
| Total NCLN64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN64 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31032 | | | | 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 | 96.23573 | | | | 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 | 99.91601 | | | | 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 | 101.13302 | | | | 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 | 101.28645 | | | | 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 | 101.04186 | | | | 0.00 | 0 | 0 |
| Total NCLN78 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 NCLN78 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.02151 | | | | 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 | 101.02081 | | | | 0.00 | 0 | 0 |
| Total NCLN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN80 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26963 | | | | 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 | 101.17145 | | | | 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 | | | 10.32000 | 102.90764 | 10.32000 | 103.39778 | | | | 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 | 101.16445 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.35500 | 101.76505 | 10.35500 | 102.24299 | | | | 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 | 101.17145 | | | | 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 | 101.05658 | | | | 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 | 101.07730 | | | | 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 | 101.18265 | | | | 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 | 101.19664 | | | | 0.00 | 0 | 0 |
| Total NCLN91 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 NCLN91 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52870 | | | 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 | 100.74359 | | | 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 | 101.16725 | | | 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 | 100.76628 | | | 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 | 100.42412 | | | 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 | 100.55581 | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.28500 | 101.80793 | 10.28500 | 101.55944 | | | 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 | 98.17578 | | | 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 | 105.02894 | | | 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 | 100.65608 | | | 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 | 101.13396 | | | 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 | | | 11.48000 | 100.19876 | 11.48000 | 103.41959 | | 45,690,400,000,000.00 | 3,980,000,000 | 2,030,000,000 | |
| Total NED20 SPOT | | | | | | | | 15,690,400,000,000.00 | 3,980,000,000 | 2,030,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|----------------------|
| Total For NED20 | | | | | | | | | | 15,690,400,000,000.00 | 3,980,000,000 | 2,030,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69678 | | | | 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 | 114.15117 | 9.44500 | 114.12255 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | | | 2.25000 | 176.82755 | 2.25000 | 176.81673 | | | | 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 | | | 2.56000 | 101.01074 | 2.56000 | 115.12779 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 193.39028 | 3.45000 | 193.37817 | | | | 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 | | | 2.95000 | 111.48300 | 2.95000 | 111.47412 | | | | 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 | | | 3.19000 | 155.29517 | 3.19000 | 145.22673 | | | | 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 | | | 3.10000 | 157.10578 | 3.10000 | 156.85243 | | | | 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 | | | 8.98000 | 104.21378 | 8.98000 | 104.18890 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 9.61000 | 105.34921 | 9.61000 | 105.32203 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 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 NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.03438 | | | | 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 | 101.57606 | | | | 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 | 101.63079 | | | | 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 | 101.59798 | | | | 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 | 101.69423 | | | | 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 | | | 9.81000 | 105.38122 | 9.81000 | 106.30901 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.66361 | | | | 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 | 101.64173 | | | | 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 | 101.78819 | | | | 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 | | | 10.01000 | 105.41330 | 10.01000 | 105.38498 | | | | 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 | 101.68548 | | | | 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 | 101.69642 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 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 NQ1C16 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.88220 | | | 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 | 102.10080 | | | 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 | 101.96750 | | | 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 | 101.72923 | | | 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 | | | 8.87500 | 114.38420 | 8.87500 | 114.35706 | | | 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 | | | 9.70500 | 113.09780 | 9.70500 | 113.06836 | 7,815,436,500,000.00 | | 805,300,000 | 1,405,300,000 | |
| Total NRA022 SPOT | | | | | | | 7,815,436,500,000.00 | | 805,300,000 | 1,405,300,000 | |
| Total For NRA022 | | | | | | | 7,815,436,500,000.00 | | 805,300,000 | 1,405,300,000 | |
| NRA02: On 31/05/2023 Spot Bond | | | 2.14500 | 179.77451 | 2.14500 | 179.76402 | 2,076,789,000,000.00 | | 968,200,000 | 9,184,100,000 | |
| Total NRA023 SPOT | | | | | | | 2,076,789,000,000.00 | | 968,200,000 | 9,184,100,000 | |
| Total For NRA023 | | | | | | | 2,076,789,000,000.00 | | 968,200,000 | 9,184,100,000 | |
| NRA02: On 30/11/2028 Spot Bond | | | 11.22500 | 112.47669 | 11.22500 | 112.44313 | 56,349,500,000,000.00 | | 5,020,000,000 | 2,510,000,000 | |
| Total NRA028 SPOT | | | | | | | 56,349,500,000,000.00 | | 5,020,000,000 | 2,510,000,000 | |
| Total For NRA028 | | | | | | | 56,349,500,000,000.00 | | 5,020,000,000 | 2,510,000,000 | |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.33081 | | | 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 | 101.13747 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For NTC16 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54169 | | | 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 | 101.51345 | | | 0.00 | 0 | 0 |
| Total NTC18 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 NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35923 | | | 0.00 | 399,000,000 | 247,000,000 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 399,000,000 | 247,000,000 |
| Total For NTC19 | | | | | | | | | 0.00 | 399,000,000 | 247,000,000 |
| NYT10 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.88324 | | | 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 | 102.33859 | | | 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 | 19.70510 | 100.00000 | 19.65738 | | | 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 | 102.21862 | | | 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 | | | 10.13000 | 101.42525 | 10.13000 | 101.39801 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.41156 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For OML04 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| OML05 On 19/03/2025 Spot Bond | | | 10.33500 | 98.05407 | 10.33500 | 99.44726 | | 31,005,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | 31,005,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 1,500,000,000 |
| Total For OML05 | | | | | | | | 31,005,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 1,500,000,000 |
| OML06 On 19/03/2027 Spot Bond | | | 10.92500 | 97.64875 | 10.92500 | 98.78251 | | 32,775,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | 32,775,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 1,500,000,000 |
| Total For OML06 | | | | | | | | 32,775,000,000,000.00 | 3,000,000,000 | 3,000,000,000 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 11.57500 | 97.33230 | 11.57500 | 98.10690 | | 20,487,750,000,000.00 | 1,770,000,000 | 1,770,000,000 | 925,000,000 |
| Total OML07 SPOT | | | | | | | | 20,487,750,000,000.00 | 1,770,000,000 | 1,770,000,000 | 925,000,000 |
| Total For OML07 | | | | | | | | 20,487,750,000,000.00 | 1,770,000,000 | 1,770,000,000 | 925,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.38992 | | | 0.00 | 256,000,000 | 228,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 256,000,000 | 228,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 256,000,000 | 228,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.91500 | 108.89068 | 10.91500 | 101.66416 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.47500 | 108.60015 | 11.47500 | 101.07925 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 52.84012 | 100.00000 | 52.71211 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | 101.36572 | | | | 0.00 | 0 | 0 |
| Total PMM17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM17 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM19 On 13/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97912 | | | | 0.00 | 0 | 0 |
| Total PMM19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM19 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM20 On 02/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39366 | | | | 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 | 101.48878 | | | | 0.00 | 0 | 0 |
| Total PMM21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM21 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM22 On 04/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15476 | | | | 0.00 | 0 | 0 |
| Total PMM22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM22 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99497 | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total PPC001 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total For PPC001 | | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| PPC00 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79325 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.38170 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 30/06/2021 Spot Bond | | | 9.90500 | 100.53655 | 9.90500 | 103.40298 | | | | 0.00 | 0 | 0 |
| Total PPC004 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 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 | 100.33328 | | | 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 | 100.33714 | | | 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 | 100.34573 | | | 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 | 100.38261 | | | 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 | 100.39118 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| PTH01 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16322 | | | 0.00 | 0 | 150,000,000 |
| Total PTH01 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For PTH01 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| R010P On 21/12/2025 Spot Bond | | | 8.39500 | 43.56583 | 8.39500 | 43.55604 | | | 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 | | | 6.90000 | 107.44848 | 6.90000 | 107.42847 | | 886,124,220,000,000.00 | 128,423,800,000 | 114,467,119,900 | |
| Total R159 SPOT | | | | | | | | 16,124,220,000,000.00 | 128,423,800,000 | 114,467,119,900 | |
| Total For R159 | | | | | | | | 16,124,220,000,000.00 | 128,423,800,000 | 114,467,119,900 | |
| R159P On 15/09/2016 Spot Bond | | | 6.73000 | 94.60466 | 6.73000 | 94.58746 | | | 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 | | | 8.60000 | 117.56091 | 8.57500 | 117.72668 | | 511,801,824,880,000.00 | 1,710,674,630,800 | 1,171,697,300,500 | |
| Total R186 SPOT | | | | | | | | 11,801,824,880,000.00 | 710,674,630,800 | 171,697,300,500 | |
| Total For R186 | | | | | | | | 11,801,824,880,000.00 | 710,674,630,800 | 171,697,300,500 | |
| R187P On 21/12/2026 Spot Bond | | | 8.31500 | 40.47012 | 8.31500 | 40.46111 | | | 0.00 | 0 | 0 |
| Total R187P 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 R187P | | | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 8.23500 | 37.65231 | 8.23500 | 37.64401 | | | 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 | | | 1.72500 | 295.54944 | 1.74000 | 295.24134 | | | 104,772,850,935,000.00 | 60,737,884,600 | 37,999,005,500 |
| Total R197 SPOT | | | | | | | | | 14,772,850,935,000.00 | 60,737,884,600 | 37,999,005,500 |
| Total For R197 | | | | | | | | | 14,772,850,935,000.00 | 60,737,884,600 | 37,999,005,500 |
| R202 On 07/12/2033 Spot Bond | | | 1.83000 | 241.88043 | 1.83000 | 241.86838 | | | 616,839,187,020,000.00 | 337,070,594,000 | 210,942,205,200 |
| Total R202 SPOT | | | | | | | | | 16,839,187,020,000.00 | 337,070,594,000 | 210,942,205,200 |
| Total For R202 | | | | | | | | | 16,839,187,020,000.00 | 337,070,594,000 | 210,942,205,200 |
| R2023 On 28/02/2023 Spot Bond | | | 8.37000 | 98.23023 | 8.34500 | 98.33983 | | | 125,431,747,880,000.00 | 492,883,124,000 | 402,623,827,700 |
| Total R2023 SPOT | | | | | | | | | 15,431,747,880,000.00 | 492,883,124,000 | 402,623,827,700 |
| Total For R2023 | | | | | | | | | 15,431,747,880,000.00 | 492,883,124,000 | 402,623,827,700 |
| R203 On 15/09/2017 Spot Bond | | | 7.31500 | 102.90211 | 7.29500 | 102.91608 | | | 508,133,903,147,500.00 | 1,983,340,246,500 | 1,076,430,240,800 |
| Total R203 SPOT | | | | | | | | | 18,133,903,147,500.00 | 983,340,246,500 | 1,076,430,240,800 |
| Total For R203 | | | | | | | | | 18,133,903,147,500.00 | 983,340,246,500 | 1,076,430,240,800 |
| R2030 On 31/01/2030 Spot Bond | | | 8.95500 | 94.66665 | 8.95500 | 94.64412 | | | 462,602,918,397,000.00 | 1,726,700,493,400 | 976,863,108,600 |
| Total R2030 SPOT | | | | | | | | | 12,602,918,397,000.00 | 726,700,493,400 | 976,863,108,600 |
| Total For R2030 | | | | | | | | | 12,602,918,397,000.00 | 726,700,493,400 | 976,863,108,600 |
| R2032 On 31/03/2032 Spot Bond | | | 9.06000 | 94.12905 | 9.06000 | 94.10626 | | | 725,008,230,032,000.00 | 521,524,087,200 | 256,374,473,700 |
| Total R2032 SPOT | | | | | | | | | 15,008,230,032,000.00 | 521,524,087,200 | 256,374,473,700 |
| Total For R2032 | | | | | | | | | 15,008,230,032,000.00 | 521,524,087,200 | 256,374,473,700 |
| R2035 On 28/02/2035 Spot Bond | | | 9.19000 | 98.96794 | 9.19000 | 98.94337 | | | 848,942,700,000,000.00 | 1,289,330,000,000 | 679,290,000,000 |
| Total R2035 SPOT | | | | | | | | | 18,942,700,000,000.00 | 289,330,000,000 | 679,290,000,000 |
| Total For R2035 | | | | | | | | | 18,942,700,000,000.00 | 289,330,000,000 | 679,290,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.24500 | 95.52791 | 9.24500 | 95.50445 | | | 658,682,241,858,000.00 | 1,152,913,168,400 | 599,670,429,600 |
| Total R2037 SPOT | | | | | | | | | 18,682,241,858,000.00 | 152,913,168,400 | 599,670,429,600 |
| Total For R2037 | | | | | | | | | 18,682,241,858,000.00 | 152,913,168,400 | 599,670,429,600 |
| R204 On 21/12/2018 Spot Bond | | | 7.68000 | 104.02598 | 7.65500 | 104.07294 | | | 835,016,088,064,000.00 | 1,541,017,719,800 | 531,450,700,700 |
| Total R204 SPOT | | | | | | | | | 15,016,088,064,000.00 | 541,017,719,800 | 531,450,700,700 |
| Total For R204 | | | | | | | | | 15,016,088,064,000.00 | 541,017,719,800 | 531,450,700,700 |
| R2040 On 31/01/2040 Spot Bond | | | 9.29500 | 101.07851 | 9.29500 | 99.69615 | | | 678,031,500,000,000.00 | 395,700,000,000 | 256,745,000,000 |
| Total R2040 SPOT | | | | | | | | | 18,031,500,000,000.00 | 395,700,000,000 | 256,745,000,000 |
| Total For R2040 | | | | | | | | | 18,031,500,000,000.00 | 395,700,000,000 | 256,745,000,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.32000 | 96.82428 | 9.32000 | 96.80032 | | | 703,940,524,952,000.00 | 504,714,648,600 | 596,430,392,000 |
| Total R2044 SPOT | | | | | | | | | 13,940,524,952,000.00 | 504,714,648,600 | 596,430,392,000 |

| 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 R2044 | | | | | | | | | 13,940,524,952,000.00 | 504,714,648,600 | 596,430,392,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.29500 | 96.21309 | 9.29500 | 96.18895 | | | 720,080,115,037,000.00 | 400,223,788,600 | 723,143,491,600 |
| Total R2048 SPOT | | | | | | | | | 20,080,115,037,000.00 | 400,223,788,600 | 723,143,491,600 |
| Total For R2048 | | | | | | | | | 20,080,115,037,000.00 | 400,223,788,600 | 723,143,491,600 |
| R207 On 15/01/2020 Spot Bond | | | 7.95000 | 99.92353 | 7.93000 | 99.97127 | | | 489,685,304,020,000.00 | 2,199,960,415,600 | 917,033,314,500 |
| Total R207 SPOT | | | | | | | | | 19,685,304,020,000.00 | 199,960,415,600 | 917,033,314,500 |
| Total For R207 | | | | | | | | | 19,685,304,020,000.00 | 199,960,415,600 | 917,033,314,500 |
| R208 On 31/03/2021 Spot Bond | | | 8.12500 | 94.90173 | 8.10500 | 94.96386 | | | 858,684,978,812,500.00 | 1,090,299,689,700 | 739,703,626,100 |
| Total R208 SPOT | | | | | | | | | 18,684,978,812,500.00 | 199,299,689,700 | 739,703,626,100 |
| Total For R208 | | | | | | | | | 18,684,978,812,500.00 | 199,299,689,700 | 739,703,626,100 |
| R209 On 31/03/2036 Spot Bond | | | 9.18000 | 73.94546 | 9.15000 | 74.14459 | | | 906,442,586,750,000.00 | 1,841,660,412,500 | 790,015,686,100 |
| Total R209 SPOT | | | | | | | | | 16,442,586,750,000.00 | 841,660,412,500 | 790,015,686,100 |
| Total For R209 | | | | | | | | | 16,442,586,750,000.00 | 841,660,412,500 | 790,015,686,100 |
| R210 On 31/03/2028 Spot Bond | | | 1.70000 | 181.77603 | 1.70000 | 181.76763 | | | 93,442,892,920,000.00 | 54,966,407,600 | 101,653,383,600 |
| Total R210 SPOT | | | | | | | | | 13,442,892,920,000.00 | 54,966,407,600 | 101,653,383,600 |
| Total For R210 | | | | | | | | | 13,442,892,920,000.00 | 54,966,407,600 | 101,653,383,600 |
| R211 On 31/01/2017 Spot Bond | | | 1.67000 | 135.46554 | 1.67000 | 135.45943 | | | 52,987,412,298,000.00 | 31,728,989,400 | 37,854,494,700 |
| Total R211 SPOT | | | | | | | | | 12,987,412,298,000.00 | 31,728,989,400 | 37,854,494,700 |
| Total For R211 | | | | | | | | | 12,987,412,298,000.00 | 31,728,989,400 | 37,854,494,700 |
| R212 On 31/01/2022 Spot Bond | | | 1.73500 | 141.86026 | 1.72500 | 141.93423 | | | 816,908,035,010,000.00 | 470,840,366,000 | 213,060,675,500 |
| Total R212 SPOT | | | | | | | | | 16,908,035,010,000.00 | 470,840,366,000 | 213,060,675,500 |
| Total For R212 | | | | | | | | | 16,908,035,010,000.00 | 470,840,366,000 | 213,060,675,500 |
| R213 On 28/02/2031 Spot Bond | | | 9.05000 | 84.61007 | 9.01500 | 84.84186 | | | 815,339,512,820,000.00 | 974,070,664,400 | 606,534,730,600 |
| Total R213 SPOT | | | | | | | | | 15,339,512,820,000.00 | 974,070,664,400 | 606,534,730,600 |
| Total For R213 | | | | | | | | | 15,339,512,820,000.00 | 974,070,664,400 | 606,534,730,600 |
| R214 On 28/02/2041 Spot Bond | | | 9.22000 | 74.82719 | 9.22000 | 74.80856 | | | 803,335,376,414,000.00 | 1,280,188,218,700 | 1,037,007,052,900 |
| Total R214 SPOT | | | | | | | | | 13,335,376,414,000.00 | 280,188,218,700 | 1,037,007,052,900 |
| Total For R214 | | | | | | | | | 13,335,376,414,000.00 | 280,188,218,700 | 1,037,007,052,900 |
| R229C On 15/03/2016 Spot Bond | | | 6.72000 | 97.78560 | 6.72000 | 97.76800 | | | 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 | | | 6.73000 | 94.60466 | 6.73000 | 94.58746 | | | 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 | | | 6.74000 | 99.30319 | 6.74000 | 99.28498 | | | 0.00 | 0 | 0 |
| Total R328C 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 R328C | | | | | | | | | | 0.00 | 0 | 0 |
| R329C On 21/06/2016 Spot Bond | | | 6.72000 | 96.08757 | 6.72000 | 96.07022 | | | | 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 | | | 6.78000 | 92.90444 | 6.78000 | 92.88751 | | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 7.27000 | 89.17862 | 7.27000 | 89.16122 | | | | 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 | | | 7.32000 | 85.96339 | 7.32000 | 85.94650 | | | | 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 | | | 7.66000 | 82.22356 | 7.66000 | 82.20668 | | | | 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 | | | 7.64000 | 79.23792 | 7.64000 | 79.22169 | | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 7.62000 | 76.37542 | 7.62000 | 76.35981 | | | | 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 | | | 7.61000 | 73.60140 | 7.61000 | 73.58638 | | | | 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 | | | 7.89000 | 70.02906 | 7.89000 | 70.01425 | | | | 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 | | | 7.87000 | 67.43746 | 7.87000 | 67.42324 | | | | 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 | | | 8.02500 | 64.34448 | 8.02500 | 64.33065 | | | | 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 | | | 7.99500 | 61.97127 | 7.99500 | 61.95800 | | | | 0.00 | 0 | 0 |
| Total R340C 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 R340C | | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 7.96500 | 59.70283 | 7.96500 | 59.69009 | | | | 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 | | | 7.93500 | 57.53403 | 7.93500 | 57.52180 | | | | 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 | | | 7.89500 | 55.50062 | 7.89500 | 55.48888 | | | | 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 | | | 7.85500 | 53.55971 | 7.85500 | 53.54844 | | | | 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 | | | 8.51500 | 48.79955 | 8.51500 | 48.78843 | | | | 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 | | | 8.47500 | 46.97054 | 8.47500 | 46.95989 | | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R346C | | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 8.43500 | 45.22747 | 8.43500 | 45.21726 | | | | 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 | | | 8.39500 | 43.56583 | 8.39500 | 43.55604 | | | | 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 | | | 8.35500 | 41.98138 | 8.35500 | 41.97199 | | | | 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 | | | 8.31500 | 40.47012 | 8.31500 | 40.46111 | | | | 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 | | | 8.27500 | 39.02829 | 8.27500 | 39.01964 | | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 8.23500 | 37.65231 | 8.23500 | 37.64401 | | | | 0.00 | 0 | 0 |
| Total R352C 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 R352C | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.71169 | | | | 0.00 | 0 | 100,000,000 |
| Total RCSB03 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For RCSB03 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.65662 | | | | 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 | 101.45629 | | | | 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 | 101.54321 | | | | 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 | 38.74406 | 100.00000 | 38.65019 | | | | 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 | 22.01392 | 100.00000 | 21.96059 | | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB3 On 17/03/2017 Spot Bond | | | 100.00000 | 44.81609 | 100.00000 | 44.70633 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 44.77240 | 100.00000 | 44.66275 | | | | 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 | 23.32171 | 100.00000 | 23.26521 | | | | 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 | 28.73460 | 100.00000 | 28.65803 | | | | 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 | 8.71325 | 100.00000 | 8.68802 | | | | 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 | 20.74204 | 100.00000 | 20.68677 | | | | 0.00 | 0 | 0 |
| Total RDF03U 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 RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 15.25868 | 100.00000 | 15.21802 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 9.89259 | 100.00000 | 9.86623 | | | | 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 | 101.35043 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18577 | | | | 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 | 101.67631 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76039 | | | | 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 | 101.56805 | | | | 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 | 101.00459 | | | | 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 | 101.52332 | | | | 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 | 101.58576 | | | | 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 | 100.32486 | | | | 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 | 100.73046 | | | | 0.00 | 0 | 0 |
| Total RDFC26 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 RDFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76775 | | | | 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 | 99.84670 | | | | 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 | 100.49058 | | | | 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 | 101.64988 | | | | 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 | 101.10509 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 23.86401 | 100.00000 | 23.80556 | | | | 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 | 15.18455 | 100.00000 | 15.14736 | | | | 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 | 11.66660 | 100.00000 | 11.63803 | | | | 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 | 10.32077 | 100.00000 | 10.29549 | | | | 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 | 100.59467 | | | | 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 | 100.15317 | | | | 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 | 101.61439 | | | | 0.00 | 0 | 0 |
| Total RES24 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 RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74525 | | | | 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 | 101.87296 | | | | 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 | 101.46448 | | | | 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 | 100.49984 | | | | 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 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 90.97836 | | | | 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 | 97.04442 | | | | 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 | 96.72029 | | | | 0.00 | 0 | 0 |
| Total RP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP008 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39880 | | | | 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 | 84.90265 | | | | 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 | 101.08283 | | | | 0.00 | 0 | 0 |
| Total RP016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP016 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 105.16214 | 12.35000 | 105.12790 | | | | 0.00 | 0 | 0 |
| Total RP018 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 RP018 | | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 14.55445 | 100.00000 | 14.51920 | | | | 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 | 101.92716 | | | | 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 | 10.29902 | 100.00000 | 10.27379 | | | | 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 | 56.00730 | 100.00000 | 55.87162 | | | | 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 | 82.20721 | 100.00000 | 82.02247 | | | | 0.00 | 0 | 0 |
| Total RPP071U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP071U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 13.60087 | 100.00000 | 13.58430 | | | | 0.00 | 0 | 0 |
| Total RPP081U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP081U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP091 On 21/11/2016 Spot Bond | | | 100.00000 | 45.92984 | 100.00000 | 45.81857 | | | | 0.00 | 0 | 0 |
| Total RPP091U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP091U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.81468 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 58.94254 | | | | 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 | | | 9.42500 | 102.89184 | 9.42500 | 102.86594 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.86500 | 102.09420 | 9.86500 | 102.06733 | | | | 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 | | | 10.36500 | 103.50152 | 10.36500 | 103.47296 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| SBC2 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.24694 | | | 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 | | | 8.10000 | 107.71728 | 8.10000 | 107.69405 | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | 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 | 102.70881 | | | 0.00 | 0 | 0 |
| Total SBK13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK13 | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.54500 | 104.55442 | 9.54500 | 104.52778 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.02333 | | | 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 | 100.72142 | | | 0.00 | 93,500,000 | 93,500,000 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 93,500,000 | 93,500,000 |
| Total For SBK16 | | | | | | | | | 0.00 | 93,500,000 | 93,500,000 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.22599 | | | 0.00 | 64,960,000 | 64,960,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 64,960,000 | 64,960,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 64,960,000 | 64,960,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.10699 | | | 0.00 | 30,000,000 | 10,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 30,000,000 | 10,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 30,000,000 | 10,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.39898 | | | 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 | 101.91452 | | | 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 | 100.05969 | | | 0.00 | 0 | 0 |
| Total SBK21 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 SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.22648 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 11.94500 | 103.58212 | 11.94500 | 103.54947 | | 49,930,100,000,000.00 | | 4,180,000,000 | 2,080,000,000 | |
| Total SBK23 SPOT | | | | | | | | 19,930,100,000,000.00 | | 4,180,000,000 | 2,080,000,000 | |
| Total For SBK23 | | | | | | | | 19,930,100,000,000.00 | | 4,180,000,000 | 2,080,000,000 | |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.64755 | | | | 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 | | | 9.15500 | 99.16759 | 9.15500 | 99.14334 | | 43,577,800,000,000.00 | | 4,760,000,000 | 2,380,000,000 | |
| Total SBK9 SPOT | | | | | | | | 13,577,800,000,000.00 | | 4,760,000,000 | 2,380,000,000 | |
| Total For SBK9 | | | | | | | | 13,577,800,000,000.00 | | 4,760,000,000 | 2,380,000,000 | |
| SBN33 On 15/09/2017 Spot Bond | | | 8.69500 | 100.57693 | 8.69500 | 100.55342 | | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | 0.00 | | 0 | 0 | |
| Total For SBN33 | | | | | | | | 0.00 | | 0 | 0 | |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22673 | | | | 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 | 100.85292 | | | | 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 | | | 8.24500 | 102.36005 | 8.24500 | 102.33732 | | | | 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 | 100.75477 | | | | 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 | 101.10075 | | | | 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 | 101.98391 | | | | 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 | | | 9.50500 | 106.84040 | 9.50500 | 106.81330 | | | | 0.00 | 0 | 1,800,000,000 |
| Total SBS19 SPOT | | | | | | | | 0.00 | | 0 | 1,800,000,000 | |

| 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 SBS19 | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.47500 | 97.27757 | 10.47500 | 97.25059 | | | | 0.00 | 0 | 100,000,000 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.91240 | | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05406 | | | | 0.00 | 52,200,000 | 17,400,000 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 52,200,000 | 17,400,000 |
| Total For SBS23 | | | | | | | | | | 0.00 | 52,200,000 | 17,400,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.55529 | | | | 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 | | | 8.97500 | 103.85260 | 8.97500 | 103.82783 | | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS26l On 28/02/2017 Spot Bond | | | 100.00000 | 35.10885 | 100.00000 | 35.03157 | | | | 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 | | | 9.83500 | 103.95309 | 9.83500 | 103.92598 | | | | 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 | 100.28084 | | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 9.00500 | 102.69774 | 9.00500 | 102.67303 | | | | 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 | | | 10.48500 | 89.46087 | 10.48500 | 89.43603 | | | | 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 | 100.31359 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.22500 | 101.15380 | 10.22500 | 101.12624 | | | | 0.00 | 0 | 0 |
| Total SBS31 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 SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06596 | | | 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 | 101.09424 | | | 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 | | | 10.37500 | 99.93166 | 10.37500 | 99.90390 | | 30,087,500,000,000.00 | 2,900,000,000 | 1,450,000,000 | |
| Total SBS34 SPOT | | | | | | | | 30,087,500,000,000.00 | 2,900,000,000 | 1,450,000,000 | |
| Total For SBS34 | | | | | | | | 30,087,500,000,000.00 | 2,900,000,000 | 1,450,000,000 | |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.47242 | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21172 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 9.29000 | 97.80028 | 9.29000 | 97.77615 | | | 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 | | | 10.64500 | 93.62706 | 10.64500 | 93.60068 | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 11.26500 | 91.89582 | 11.26500 | 91.86846 | | 1,126,500,000,000.00 | 100,000,000 | 300,000,000 | |
| Total SBS39 SPOT | | | | | | | | 1,126,500,000,000.00 | 100,000,000 | 300,000,000 | |
| Total For SBS39 | | | | | | | | 1,126,500,000,000.00 | 100,000,000 | 300,000,000 | |
| SBS4 On 16/11/2021 Spot Bond | | | 9.87500 | 94.25562 | 9.87500 | 94.23093 | | | 0.00 | 0 | 590,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 590,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | 100.00000 | 2.22642 | 100.00000 | 2.20971 | | 350,000,000,000,000.00 | 123,500,000,000 | 150,400,000,000 | |
| Total SBS40 SPOT | | | | | | | | 350,000,000,000,000.00 | 123,500,000,000 | 150,400,000,000 | |
| Total For SBS40 | | | | | | | | 350,000,000,000,000.00 | 123,500,000,000 | 150,400,000,000 | |
| SBS41 On 12/11/2022 Spot Bond | | | 100.00000 | 14.66690 | 100.00000 | 0.55243 | | 524,220,000,000,000.00 | 65,242,200,000 | 45,100,000,000 | |
| Total SBS41 SPOT | | | | | | | | 524,220,000,000,000.00 | 65,242,200,000 | 45,100,000,000 | |
| Total For SBS41 | | | | | | | | 524,220,000,000,000.00 | 65,242,200,000 | 45,100,000,000 | |
| SBS42 On 12/11/2025 Spot Bond | | | 100.00000 | 15.16659 | 100.00000 | 0.06905 | | 300,000,000,000,000.00 | 133,000,000,000 | 77,600,000,000 | |
| Total SBS42 SPOT | | | | | | | | 300,000,000,000,000.00 | 133,000,000,000 | 77,600,000,000 | |

| 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 SBS42 | | | | | | | | | 10,000,000,000,000.00 | 133,000,000,000 | 77,600,000,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 100.00000 | 15.37563 | 100.00000 | 0.01726 | | | 000,000,000,000,000.00 | 70,000,000,000 | 40,000,000,000 |
| Total SBS43 SPOT | | | | | | | | | 10,000,000,000,000.00 | 70,000,000,000 | 40,000,000,000 |
| Total For SBS43 | | | | | | | | | 10,000,000,000,000.00 | 70,000,000,000 | 40,000,000,000 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.41000 | 106.47914 | 7.41000 | 106.45809 | | | 11,796,720,000,000.00 | 1,592,000,000 | 796,000,000 |
| Total SBS9 SPOT | | | | | | | | | 11,796,720,000,000.00 | 1,592,000,000 | 796,000,000 |
| Total For SBS9 | | | | | | | | | 11,796,720,000,000.00 | 1,592,000,000 | 796,000,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.35000 | 125.40886 | 2.35000 | 283.56937 | | | 7,931,955,000,000.00 | 3,375,300,000 | 1,425,100,000 |
| Total SBSI11 SPOT | | | | | | | | | 7,931,955,000,000.00 | 3,375,300,000 | 1,425,100,000 |
| Total For SBSI11 | | | | | | | | | 7,931,955,000,000.00 | 3,375,300,000 | 1,425,100,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 2.28000 | 133.21162 | 2.28000 | 134.48190 | | | 3,021,000,000,000.00 | 1,325,000,000 | 4,014,000,000 |
| Total SBSI12 SPOT | | | | | | | | | 3,021,000,000,000.00 | 1,325,000,000 | 4,014,000,000 |
| Total For SBSI12 | | | | | | | | | 3,021,000,000,000.00 | 1,325,000,000 | 4,014,000,000 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 32.68684 | 100.00000 | 32.60679 | | | 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 |
| Total For SF2DU | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 37.86881 | 100.00000 | 37.77607 | | | 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 | | | | 172.65187 | 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 | | | 2.94000 | 118.96147 | 2.94000 | 133.43554 | | | 0.00 | 0 | 0 |
| Total SHI05 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 SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 100.71914 | 6.50000 | 100.70153 | | | | 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 | 102.31016 | | | | 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 | 102.21702 | | | | 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 | | | 8.79500 | 103.19069 | 8.79500 | 103.16642 | | | | 0.00 | 0 | 0 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.80574 | | | | 0.00 | 0 | 400,000,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76002 | | | | 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 | 101.05938 | | | | 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 | 40.36823 | 100.00000 | 40.27044 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28791 | | | | 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 | 101.54293 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS16L On 29/06/2016 Spot Bond | | | 100.00000 | 57.17320 | 100.00000 | 57.03318 | | | | 0.00 | 0 | 0 |
| Total SHS16U 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 SHS16U | | | | | | | | | 0.00 | 0 | 0 |
| SHS17I On 30/09/2016 Spot Bond | | | 100.00000 | 62.78171 | 100.00000 | 62.62796 | | | 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 | 45.93851 | 100.00000 | 45.82722 | | | 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 | | | 9.63500 | 102.61865 | 9.63500 | 102.59213 | | | 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 | 100.55083 | | | 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 | 101.82724 | | | 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 | 100.96890 | | | 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 | 101.00457 | | | 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 | | | 10.00500 | 103.02126 | 10.00500 | 102.99378 | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98290 | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 8.15000 | 103.40420 | 8.15000 | 103.38176 | | 18,582,000,000,000.00 | 2,280,000,000 | 1,140,000,000 | |
| Total SLI2 SPOT | | | | | | | | 18,582,000,000,000.00 | 2,280,000,000 | 1,140,000,000 | |
| Total For SLI2 | | | | | | | | 18,582,000,000,000.00 | 2,280,000,000 | 1,140,000,000 | |
| SLI3 On 15/08/2018 Spot Bond | | | 9.30500 | 100.66172 | 9.30500 | 100.63685 | | 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 | | | 8.69500 | 100.57693 | 8.69500 | 100.55342 | | 65,560,300,000,000.00 | 7,540,000,000 | 3,770,000,000 | |
| Total SNT01 SPOT | | | | | | | | 65,560,300,000,000.00 | 7,540,000,000 | 3,770,000,000 | |

| 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 SNT01 | | | | | | | | | | 5,560,300,000,000.00 | 7,540,000,000 | 3,770,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75952 | | | | 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 | 102.09865 | | | | 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 | 101.71219 | | | | 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 | 101.75746 | | | | 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 | 99.87793 | | | | 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 | | | 8.39500 | 104.34722 | 8.39500 | 104.32378 | | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA04 On 16/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66000 | | | | 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 | 100.58257 | | | | 0.00 | 0 | 600,000,000 |
| Total SSA05 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For SSA05 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.78000 | 94.54533 | 9.78000 | 94.52067 | | | | 0.00 | 0 | 200,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64726 | | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05197 | | | | 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 | 100.38517 | | | | 0.00 | 0 | 0 |
| Total SSN003 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 SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.67500 | 88.74989 | 9.67500 | 88.72699 | | | | 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 | | | 9.67500 | 88.74989 | 9.67500 | 88.72699 | | | | 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 | | | 9.35000 | 95.24682 | 9.35000 | 95.22317 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24618 | | | | 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 | | | 8.17500 | 101.44479 | 8.17500 | 101.42246 | | | | 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 | | | 2.58000 | 114.50849 | 2.58000 | 114.93719 | | | | 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 | | | 8.96500 | 100.58983 | 8.96500 | 100.56573 | | | | 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 | 104.29568 | 8.50000 | 101.79874 | | | | 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 | | | 10.61500 | 103.39758 | 10.61500 | 103.36837 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45199 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 10.88500 | 72.77206 | 10.88500 | 72.75076 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.48913 | | | | 0.00 | 0 | 0 |
| Total SSN024 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 SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55562 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.10129 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.61882 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.16229 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76108 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 16/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN031 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26302 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62426 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1257 On 16/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.92756 | | | | 0.00 | 0 | 0 |
| Total SY1257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1257 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1258 On 17/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90922 | | | | 0.00 | 0 | 0 |
| Total SY1258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1258 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1259 On 17/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90931 | | | | 0.00 | 0 | 0 |
| Total SY1259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1259 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1260 On 18/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.89090 | | | | 0.00 | 0 | 0 |
| Total SY1260 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 SY1260 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1262 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49091 | | | | 0.00 | 0 | 0 |
| Total SY1262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1262 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1263 On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.52697 | | | | 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 | 99.49076 | | | | 0.00 | 0 | 0 |
| Total SY1264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1264 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1265 On 17/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.36283 | | | | 0.00 | 0 | 0 |
| Total SY1265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1265 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1266 On 19/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1266 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1267 On 27/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.61594 | | | | 0.00 | 0 | 0 |
| Total SY1267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1267 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1268 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.59822 | | | | 0.00 | 0 | 0 |
| Total SY1268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1268 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1269 On 03/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.48701 | | | | 0.00 | 0 | 0 |
| Total SY1269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1269 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.22500 | 99.62507 | 9.22500 | 99.60052 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.74614 | | | | 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 | 101.83902 | | | | 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 | | | 9.58000 | 96.59491 | 9.58000 | 100.30218 | | | | 0.00 | 0 | 0 |
| Total T12A12 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 T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| TF108L On 22/02/2016 Spot Bond | | | 100.00000 | 97.61274 | 100.00000 | 97.35450 | | | | 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 | 100.47698 | | | | 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 | 100.19780 | | | | 0.00 | 0 | 0 |
| Total TFS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS112 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.28583 | | | | 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 | 101.01649 | | | | 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 | 100.63210 | | | | 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 | 98.11828 | 100.00000 | 97.85523 | | | | 0.00 | 0 | 0 |
| Total TFS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS131 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS133 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28633 | | | | 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 | 100.28832 | | | | 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 | 100.78099 | | | | 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 | 100.79995 | | | | 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 | | | 7.80000 | 103.14029 | 7.80000 | 103.11884 | | | | 0.00 | 0 | 0 |
| Total TFS84 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 TFS84 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.49355 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.50633 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.83000 | 102.49338 | 7.83000 | 102.47199 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48651 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50250 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.39000 | 88.52670 | 7.39000 | 102.33399 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.48651 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.50250 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.16000 | 88.85725 | 7.16000 | 102.26181 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.53379 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.53124 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.59239 | | | | 0.00 | 0 | 0 |
| Total TH10C1 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 TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60143 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.83238 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80413 | | | | 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 | 100.48587 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.50633 | | | | 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 | 102.77780 | 8.73000 | 102.75394 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.26169 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.50250 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 9.12500 | 91.43696 | 9.12500 | 100.42832 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.11500 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.51851 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.53506 | | | | 0.00 | 0 | 0 |
| Total TH11B1 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 TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.52805 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.54185 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.59111 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.60595 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.58330 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.78841 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.79093 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.79950 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.72351 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78009 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | 9.53000 | 100.18625 | 9.53000 | 100.92255 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.74614 | | | | 0.00 | 0 | 0 |
| Total TH12A4 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 TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.82535 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | 9.44000 | 99.12355 | 9.44000 | 99.09871 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.74825 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.83902 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/02/2048 Spot Bond | | | 9.55000 | 88.89975 | 9.55000 | 97.99650 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.92718 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.92718 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.94113 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.94113 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.10811 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.10811 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.12263 | | | | 0.00 | 0 | 0 |
| Total TH12C3 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 TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.12036 | | | | 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 | 102.84231 | | | | 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 | 102.84231 | | | | 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 | 103.03479 | | | | 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 | 102.84594 | | | | 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 | 101.55114 | | | | 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 | 101.59674 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.67134 | | | | 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 | | | 9.68000 | 102.91260 | 9.68000 | 98.39373 | | | | 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 | 101.76457 | | | | 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 | 101.90956 | | | | 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 | 101.84743 | | | | 0.00 | 0 | 0 |
| Total TH13D1 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 TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.51916 | | | | 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 | 6.14901 | 101.06155 | 6.13397 | | | | 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 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.63886 | | | | 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 | 100.50944 | | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74667 | | | | 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 | 100.50944 | | | | 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 | 100.51592 | | | | 0.00 | 0 | 0 |
| Total THE9A6 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 THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.51916 | | | | 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 | 100.50554 | | | | 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 | 100.51592 | | | | 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 | 100.55157 | | | | 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 | 100.55157 | | | | 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 | 100.55157 | | | | 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 | 100.60337 | | | | 0.00 | 0 | 0 |
| Total THE9C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.61631 | | | | 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 | 100.60013 | | | | 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 | 100.85806 | | | | 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 | 100.87412 | | | | 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 | 100.86770 | | | | 0.00 | 0 | 0 |
| Total THE9D3 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 THE9D3 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.75000 | 91.65812 | 9.75000 | 91.60053 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 114.43200 | 10.00000 | 114.40200 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.28500 | 101.72312 | 8.28500 | 101.70068 | | 311,515,500,000,000.00 | 158,300,000,000 | 48,800,000,000 | |
| Total TN17 SPOT | | | | | | | | 11,515,500,000,000.00 | 158,300,000,000 | 48,800,000,000 | |
| Total For TN17 | | | | | | | | 11,515,500,000,000.00 | 158,300,000,000 | 48,800,000,000 | |
| TN20 On 17/09/2020 Spot Bond | | | 9.63500 | 104.90394 | 9.63500 | 104.87682 | | 880,648,635,000,000.00 | 91,401,000,000 | 48,121,399,500 | |
| Total TN20 SPOT | | | | | | | | 10,648,635,000,000.00 | 91,401,000,000 | 48,121,399,500 | |
| Total For TN20 | | | | | | | | 10,648,635,000,000.00 | 91,401,000,000 | 48,121,399,500 | |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 2.42176 | 100.00000 | 2.41589 | | 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 | | | 10.14500 | 103.72834 | 10.14500 | 103.70014 | | 436,843,700,000,000.00 | 43,060,000,000 | 22,130,000,000 | |
| Total TN23 SPOT | | | | | | | | 16,843,700,000,000.00 | 43,060,000,000 | 22,130,000,000 | |
| Total For TN23 | | | | | | | | 16,843,700,000,000.00 | 43,060,000,000 | 22,130,000,000 | |
| TN25 On 19/08/2025 Spot Bond | | | 10.48500 | 96.25826 | 10.48500 | 96.23153 | | 618,615,000,000,000.00 | 59,000,000,000 | 34,200,000,000 | |
| Total TN25 SPOT | | | | | | | | 18,615,000,000,000.00 | 59,000,000,000 | 34,200,000,000 | |
| Total For TN25 | | | | | | | | 18,615,000,000,000.00 | 59,000,000,000 | 34,200,000,000 | |
| TN27 On 14/11/2027 Spot Bond | | | 10.46000 | 89.44902 | 10.46000 | 89.42424 | | 223,844,000,000,000.00 | 21,400,000,000 | 7,000,000,000 | |
| Total TN27 SPOT | | | | | | | | 13,844,000,000,000.00 | 21,400,000,000 | 7,000,000,000 | |
| Total For TN27 | | | | | | | | 13,844,000,000,000.00 | 21,400,000,000 | 7,000,000,000 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.90500 | 98.03178 | 10.90500 | 98.00334 | | 67,611,000,000,000.00 | 6,200,000,000 | 7,000,000,000 | |
| Total TN30 SPOT | | | | | | | | 17,611,000,000,000.00 | 6,200,000,000 | 7,000,000,000 | |
| Total For TN30 | | | | | | | | 17,611,000,000,000.00 | 6,200,000,000 | 7,000,000,000 | |
| TN40 On 09/10/2040 Spot Bond | | | 11.20000 | 97.25390 | 11.20000 | 97.22494 | | 42,560,000,000,000.00 | 3,800,000,000 | 6,900,000,000 | |
| Total TN40 SPOT | | | | | | | | 12,560,000,000,000.00 | 3,800,000,000 | 6,900,000,000 | |
| Total For TN40 | | | | | | | | 12,560,000,000,000.00 | 3,800,000,000 | 6,900,000,000 | |
| TNF16 On 10/06/2016 Spot Bond | | | 100.00000 | | 0.00000 | 101.38725 | | 0.00 | 6,310,000,000 | 6,155,000,000 | |
| Total TNF16 SPOT | | | | | | | | 0.00 | 6,310,000,000 | 6,155,000,000 | |
| Total For TNF16 | | | | | | | | 0.00 | 6,310,000,000 | 6,155,000,000 | |
| TNF18 On 22/08/2018 Spot Bond | | | 100.00000 | | 0.00000 | 99.58769 | | 0.00 | 0 | 63,364,800 | |
| Total TNF18 SPOT | | | | | | | | 0.00 | 0 | 63,364,800 | |

| 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 TNF18 | | | | | | | | | | 0.00 | 0 | 63,364,800 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.89791 | | | | 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 | 99.91912 | | | | 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 | 99.88807 | | | | 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 | 99.91901 | | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.91687 | | | | 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 | 99.90776 | | | | 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 | 114.43200 | 10.00000 | 114.40200 | | | | 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 | 100.85630 | | | | 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 | 100.80616 | | | | 0.00 | 0 | 0 |
| Total TPDA03 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 TPDA03 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.73118 | | | 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 | 100.09417 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.36026 | 10.00000 | 100.33251 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 100.35128 | 9.75000 | 100.32421 | | | 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 | 10.35293 | 100.00000 | 10.32535 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | 100.00000 | 7.77549 | 100.00000 | 0.00000 | | 350,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| Total TRA2A1 SPOT | | | | | | | | 50,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| Total For TRA2A1 | | | | | | | | 50,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| TRA2A On 14/12/2025 Spot Bond | | | 100.00000 | 8.18541 | 100.00000 | 0.00000 | | 250,000,000,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| Total TRA2A2 SPOT | | | | | | | | 50,000,000,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| Total For TRA2A2 | | | | | | | | 50,000,000,000,000.00 | 2,500,000,000 | 2,500,000,000 | |
| TRA2B On 14/12/2025 Spot Bond | | | 100.00000 | 8.83528 | 100.00000 | 0.00000 | | 0.00 | 0 | 0 | |
| Total TRA2B1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TRA2B1 | | | | | | | | 0.00 | 0 | 0 | |
| TRA2C On 14/12/2025 Spot Bond | | | 100.00000 | 10.13502 | 100.00000 | 0.00000 | | 100,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total TRA2C1 SPOT | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total For TRA2C1 | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| TRA2D On 14/12/2025 Spot Bond | | | 100.00000 | 13.13442 | 100.00000 | 0.00000 | | 507,000,000,000,000.00 | 5,070,000,000 | 3,600,000,000 | |
| Total TRA2D1 SPOT | | | | | | | | 17,000,000,000,000.00 | 5,070,000,000 | 3,600,000,000 | |
| Total For TRA2D1 | | | | | | | | 17,000,000,000,000.00 | 5,070,000,000 | 3,600,000,000 | |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.21225 | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TRAA1 | | | | | | | | 0.00 | 0 | 0 | |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.28400 | | | 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 | 8.85730 | 100.00000 | 8.83561 | | | | 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 | 9.43631 | 100.00000 | 9.41321 | | | | 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 | 101.32384 | | | | 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 | 9.78373 | 100.00000 | 9.75976 | | | | 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 | 101.33181 | | | | 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 | 10.07323 | 100.00000 | 10.04856 | | | | 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 | 101.55457 | | | | 0.00 | 1,850,000,000 | 1,850,000,000 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 1,850,000,000 | 1,850,000,000 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 1,850,000,000 | 1,850,000,000 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.60523 | 100.00000 | 13.57191 | | | | 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 | 102.04592 | | | | 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 | 17.48464 | 100.00000 | 17.44181 | | | | 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 | 12.94911 | 100.00000 | 12.91774 | | | | 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 | 1.83641 | 100.00000 | 1.82834 | | | | 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 26/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.74067 | | | | 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 | 99.47167 | | | | 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 | 98.71224 | | | | 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 | 98.46712 | | | | 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 | 98.17532 | | | | 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 | 97.88890 | | | | 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 | 97.57683 | | | | 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 | 97.30762 | | | | 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 | 100.00000 | | | | 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 | 96.53002 | | | | 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 | 96.22731 | | | | 0.00 | 0 | 0 |
| Total TSP191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP191 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.91210 | | | | 0.00 | 0 | 0 |
| Total TSP192 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 TSP192 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP192 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP193 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP193 On 14/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.86349 | | | | 0.00 | 0 | 0 |
| Total TSP194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP194 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP194 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 94.58998 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP195 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.93672 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP196 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.52299 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP197 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.21167 | | | | 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 | 17.23667 | 100.00000 | 17.19491 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 25/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.50609 | | | | 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 | 100.58406 | | | | 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 | 93.73955 | | | | 0.00 | 0 | 0 |
| Total TWC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC110 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 23/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53493 | | | | 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 | 99.90454 | | | | 0.00 | 0 | 0 |
| Total TWC117 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 TWC117 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 27/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.47945 | | | 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 | 101.44247 | | | 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 | 101.06317 | | | 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 | 100.98995 | | | 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 | 100.57397 | | | 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 | 100.53694 | | | 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 | 100.49991 | | | 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 | 100.50951 | | | 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 | 100.40733 | | | 0.00 | 0 | 0 |
| Total TWC130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC130 | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 12/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11107 | | | 0.00 | 0 | 0 |
| Total TWC131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC131 | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 04/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11122 | | | 0.00 | 0 | 0 |
| Total TWC132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC132 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.59205 | | | 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 | 100.59255 | | | | 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 | 101.47452 | | | | 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 | 100.54329 | | | | 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 | | | 9.50500 | 106.97521 | 9.50500 | 106.94793 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 7.75819 | 100.00000 | 7.74283 | | | | 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 | 7.92247 | 100.00000 | 7.89773 | | | | 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 | 8.53616 | 100.00000 | 8.49862 | | | | 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 | 7.58016 | 100.00000 | 7.56515 | | | | 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 | 7.83305 | 100.00000 | 7.80859 | | | | 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 | 8.32239 | 100.00000 | 8.28580 | | | | 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 | 100.97604 | | | | 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 | 102.07063 | | | 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 | 101.39134 | | | 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 | 100.86742 | | | 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 | 100.90099 | | | 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 | 100.01267 | | | 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 | 100.01282 | | | 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 | 101.13324 | | | 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 | 100.97253 | | | 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 | 100.01175 | | | 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 | 101.40598 | | | 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 | 7.28693 | 100.00000 | 7.27250 | | | 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 | 7.58998 | 100.00000 | 7.56628 | | | 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 | 9.68887 | 100.00000 | 9.64627 | | | 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 | 7.10890 | 100.00000 | 7.09483 | | | 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 | 7.50056 | 100.00000 | 7.47714 | | | 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 | 9.90286 | 100.00000 | 9.85931 | | | 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 | 0.00036 | 100.00000 | 0.00036 | | | 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 | | | 7.29000 | 108.40422 | 7.29000 | 108.38313 | | 132,678,000,000,000.00 | 18,200,000,000 | 9,294,400,000 | |
| Total WS04 SPOT | | | | | | | | 12,678,000,000,000.00 | 18,200,000,000 | 9,294,400,000 | |
| Total For WS04 | | | | | | | | 12,678,000,000,000.00 | 18,200,000,000 | 9,294,400,000 | |
| WS05 On 01/08/2018 Spot Bond | | | 2.21000 | 241.47771 | 2.21000 | 241.46330 | | 3,863,301,000,000.00 | 1,748,100,000 | 656,900,000 | |
| Total WS05 SPOT | | | | | | | | 3,863,301,000,000.00 | 1,748,100,000 | 656,900,000 | |
| Total For WS05 | | | | | | | | 3,863,301,000,000.00 | 1,748,100,000 | 656,900,000 | |
| WSP2 On 28/05/2017 Spot Bond | | | 7.76500 | 105.88813 | 7.76500 | 105.86622 | | 54,355,000,000,000.00 | 7,000,000,000 | 5,500,000,000 | |
| Total WSP2 SPOT | | | | | | | | 54,355,000,000,000.00 | 7,000,000,000 | 5,500,000,000 | |
| Total For WSP2 | | | | | | | | 54,355,000,000,000.00 | 7,000,000,000 | 5,500,000,000 | |
| WSP3 On 28/05/2019 Spot Bond | | | 8.21000 | 106.51175 | 8.21000 | 106.48847 | | 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 | | | 8.55500 | 105.77185 | 8.55500 | 105.74779 | | 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 | | | 8.80000 | 104.98826 | 8.80000 | 104.96370 | | 19,360,000,000,000.00 | 2,200,000,000 | 1,100,000,000 | |
| Total WSP5 SPOT | | | | | | | | 19,360,000,000,000.00 | 2,200,000,000 | 1,100,000,000 | |
| Total For WSP5 | | | | | | | | 19,360,000,000,000.00 | 2,200,000,000 | 1,100,000,000 | |
| Z083 On 30/09/2019 Spot Bond | | | 7.60000 | 74.87503 | 7.60000 | 74.85969 | | 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 | 55.29441 | 100.00000 | 55.18950 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 2.53e+017 | 011,285,347,900 | 329,565,427,100 |
| Total for SPOT : | | | | | | | | | 2.53e+017 | 011,285,347,900 | 329,565,427,100 |
| Total Futures | | | | | | | | | 2.53e+017 | 011,285,350,065 | 329,565,954,541 |
| Total Options | | | | | | | | | 13724836.50 | 5,350 | 44,110 |
| Grand Total: | | | | | | | | | 2.53e+017 | 011,285,355,415 | 329,565,998,651 |