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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2016

| 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 | 04/08/2016 | | | 128.55096 | 128.55096 | 128.57132 | 128.57132 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 | On | 04/08/2016 | 126.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 04/08/2016 | 126.87 | Call | | | 1,701.32000 | 1.70132 | 1,680,960 | | 0.00 | 0 | 0 |
| EL28 | On | 04/08/2016 | 126.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 04/08/2016 | 126.88 | Call | | | 1,691.32000 | 1.69132 | 1,670,960 | | 0.00 | 0 | 0 |
| EL28 | On | 04/08/2016 | 126.88 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 04/08/2016 | 126.86 | Call | | | 1,711.32000 | 1.71132 | 1,690,960 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | | | 11.01540 | 75.93637 | 11.05444 | 75.70068 | | | 0.00 | 0 | 2,000 |
| ES33 | On | 05/05/2016 | | | 11.12710 | 73.50421 | 11.16738 | 73.26506 | | | 0.00 | 0 | 6,776 |
| ES33 | On | 04/08/2016 | | | 11.23139 | 74.90616 | 11.27279 | 74.66421 | | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | | | 11.32003 | 72.62853 | 11.36302 | 72.38067 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | 0.00 | 0 | 8,776 |
| ES33 | On | 04/02/2016 | 10.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| ES33 | On | 04/02/2016 | Bond Future | 10.01 | Put | | | 6,734.80000 | 6.73480 | 6,499,110 | | 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 | | | 6,872.93000 | 6.87293 | 6,637,240 | | 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 | 04/02/2016 | Bond Future | 10.00 | Put | | | 6,803.82000 | 6.80382 | 6,568,130 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 10.01 | Put | | | 7,388.22000 | 7.38822 | 7,149,070 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Put | | | 7,525.86000 | 7.52586 | 7,286,710 | | 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 | | | 7,456.99000 | 7.45699 | 7,217,840 | | 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 | 04/08/2016 | Bond Future | 10.26 | Put | | | 6,298.56000 | 6.29856 | 6,056,610 | | 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 | | | 6,431.31000 | 6.43131 | 6,189,360 | | 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 | | | 6,364.89000 | 6.36489 | 6,122,940 | | 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 | 03/11/2016 | Bond Future | 11.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.30 | Put | | | 363.80000 | 0.36380 | 115,940 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.31 | Put | | | 305.88000 | 0.30588 | 58,020 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.29 | Put | | | 421.79000 | 0.42179 | 173,930 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 8,776 |
| ES42 | On | 04/02/2016 | Bond Future | | | 11.14494 | 80.10806 | 11.19386 | 79.77713 | | | 0.00 | 0 | 2,750 |
| ES42 | On | 05/05/2016 | Bond Future | | | 11.25636 | 77.27926 | 11.30693 | 76.94331 | | | 0.00 | 0 | 4,500 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 7,250 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 7,250 |
| I2025 | On | 04/02/2016 | Bond Future | | | 121.12859 | 121.12859 | 121.14870 | 121.14870 | | | 48,572,564.59 | 401 | 2,062 |
| I2025 | On | 05/05/2016 | Bond Future | | | 123.28004 | 123.28004 | 123.30136 | 123.30136 | | | 49,435,296.04 | 401 | 3,038 |
| I2025 | On | 04/08/2016 | Bond Future | | | 124.37762 | 124.37762 | 124.40202 | 124.40202 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 98,007,860.63 | 802 | 5,100 |
| 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 | | | 4,841.30000 | 4.84130 | 4,861,410 | | 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 | | | 4,851.30000 | 4.85130 | 4,871,410 | | 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 | | | 4,861.30000 | 4.86130 | 4,881,410 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 125.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2025 | On | 05/05/2016 | Bond Future | 125.99 | Put | | | 2,688.64000 | 2.68864 | 2,709,960 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.00 | Put | | | 2,698.64000 | 2.69864 | 2,719,960 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/05/2016 | Bond Future | 126.01 | Put | | | 2,708.64000 | 2.70864 | 2,729,960 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.86 | Call | | | 542.02000 | 0.54202 | 517,620 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.87 | Call | | | 532.02000 | 0.53202 | 507,620 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.85 | Call | | | 552.02000 | 0.55202 | 527,620 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.85 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 98,007,860.63 | 802 | 5,100 |
| I2033 | On | 04/02/2016 | Bond Future | | | 102.66521 | 102.66521 | 102.68206 | 102.68206 | | | 0.00 | 0 | 185 |
| I2033 | On | 05/05/2016 | Bond Future | | | 103.51338 | 103.51338 | 103.53129 | 103.53129 | | | 828,107.04 | 8 | 1,547 |
| Total I2033 Future | | | | | | | | | | | | 828,107.04 | 8 | 1,732 |
| 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 | | | 282.06000 | 0.28206 | 265,210 | | 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 | | | 272.06000 | 0.27206 | 255,210 | | 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 | | | 292.06000 | 0.29206 | 275,210 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.39 | Call | | | 1,141.29000 | 1.14129 | 1,123,380 | | 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 | | | 1,131.29000 | 1.13129 | 1,113,380 | | 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 | | | 1,121.29000 | 1.12129 | 1,103,380 | | 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 | | | | | | | | | | | | 828,107.04 | 8 | 1,732 |
| I2038 | On | 04/02/2016 | Bond Future | | | 126.76312 | 126.76312 | 127.00515 | 127.00515 | | | 99,635,812.32 | 786 | 5,433 |
| I2038 | On | 05/05/2016 | Bond Future | | | 129.01454 | 129.01454 | 129.26204 | 129.26204 | | | 101,405,428.44 | 786 | 14,706 |
| I2038 | On | 04/08/2016 | Bond Future | | | 130.06527 | 130.06527 | 130.31999 | 130.31999 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 201,041,240.76 | 1,572 | 20,139 |
| 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 | | | 3,984.85000 | 3.98485 | 4,226,880 | | 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 | | | 3,994.85000 | 3.99485 | 4,236,880 | | 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 | | | 4,004.85000 | 4.00485 | 4,246,880 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2038 | On | 05/05/2016 | Bond Future | 131.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.00 | Put | | | 1,737.96000 | 1.73796 | 1,985,460 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 131.01 | Put | | | 1,747.96000 | 1.74796 | 1,995,460 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 130.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/05/2016 | Bond Future | 130.99 | Put | | | 1,727.96000 | 1.72796 | 1,975,460 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Call | | | 1,009.99000 | 1.00999 | 755,270 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Call | | | 999.99000 | 0.99999 | 745,270 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Call | | | 1,019.99000 | 1.01999 | 765,270 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 201,041,240.76 | 1,572 | 20,139 |
| I2046 | On | 04/02/2016 | Bond Future | | | 128.09666 | 128.09666 | 128.11733 | 128.11733 | | | 0.00 | 0 | 227 |
| I2046 | On | 05/05/2016 | Bond Future | | | 128.94228 | 128.94228 | 128.96420 | 128.96420 | | | 0.00 | 0 | 12,580 |
| I2046 | On | 04/08/2016 | Bond Future | | | 131.39641 | 131.39641 | 131.42177 | 131.42177 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,807 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Call | | | 127.33000 | 0.12733 | 106,660 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.00 | Call | | | 117.33000 | 0.11733 | 96,660 | | 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 | | | 107.33000 | 0.10733 | 86,660 | | 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 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 129.99 | Put | | | 1,025.80000 | 1.02580 | 1,047,720 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.00 | Put | | | 1,035.80000 | 1.03580 | 1,057,720 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/05/2016 | Bond Future | 130.01 | Put | | | 1,045.80000 | 1.04580 | 1,067,720 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.02 | Call | | | 2,401.77000 | 2.40177 | 2,376,410 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Call | | | 2,421.77000 | 2.42177 | 2,396,410 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.01 | Call | | | 2,411.77000 | 2.41177 | 2,386,410 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,807 |
| I2050 | On | 04/02/2016 | Bond Future | | | 136.95233 | 136.95233 | 136.97467 | 136.97467 | | | 0.00 | 0 | 1,424 |
| I2050 | On | 05/05/2016 | Bond Future | | | 139.38489 | 139.38489 | 139.40839 | 139.40839 | | | 0.00 | 0 | 16,388 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2050 | On | 04/08/2016 | Bond Future | | | 140.47326 | 140.47326 | 140.50054 | 140.50054 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 17,812 |
| I2050 | On | 04/02/2016 | Bond Future | 138.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | 138.01 | Put | | | 1,035.33000 | 1.03533 | 1,057,670 | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | 137.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | 137.99 | Put | | | 1,015.33000 | 1.01533 | 1,037,670 | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | 138.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/02/2016 | Bond Future | 138.00 | Put | | | 1,025.33000 | 1.02533 | 1,047,670 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 137.99 | Call | | | 1,418.39000 | 1.41839 | 1,394,890 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 137.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.00 | Call | | | 1,408.39000 | 1.40839 | 1,384,890 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.01 | Call | | | 1,398.39000 | 1.39839 | 1,374,890 | | 0.00 | 0 | 0 |
| I2050 | On | 05/05/2016 | Bond Future | 138.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Call | | | 1,380.54000 | 1.38054 | 1,353,260 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.13 | Call | | | 1,370.54000 | 1.37054 | 1,343,260 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.14 | Call | | | 1,360.54000 | 1.36054 | 1,333,260 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 17,812 |
| R186 | On | 04/02/2016 | Bond Future | | | 9.60812 | 107.34361 | 9.65134 | 107.04486 | | 12.24 | 0.00 | 0 | 51,623 |
| R186 | On | 05/05/2016 | Bond Future | | | 9.69824 | 109.26475 | 9.74305 | 108.96180 | | 11.97 | 10,926,475.00 | 100 | 24,936 |
| R186 | On | 04/08/2016 | Bond Future | | | 9.77853 | 106.04454 | 9.82482 | 105.73827 | | 11.88 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 10,926,475.00 | 100 | 76,559 |
| R186 | On | 04/02/2016 | Bond Future | 8.85 | Call | | | 1.63000 | 0.00163 | 1,480 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.85 | Put | | | 5,735.31000 | 5.73531 | 5,436,410 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 9.20 | Call | | | 52.82000 | 0.05282 | 57,600 | 11.98 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 9.20 | Put | | | 3,230.89000 | 3.23089 | 2,936,920 | 11.98 | 0.00 | 0 | 700 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 0.48000 | 0.00048 | 0,400 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 6,479.42000 | 6.47942 | 6,180,590 | 11.92 | 0.00 | 0 | 11,695 |
| R186 | On | 04/02/2016 | Bond Future | 8.80 | Call | | | 0.89000 | 0.00089 | 0,780 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.80 | Put | | | 6,106.35000 | 6.10635 | 5,807,490 | 11.92 | 0.00 | 0 | 5,000 |
| R186 | On | 04/02/2016 | Bond Future | 8.83 | Call | | | 1.29000 | 0.00129 | 1,150 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.83 | Put | | | 5,883.48000 | 5.88348 | 5,584,590 | 11.92 | 0.00 | 0 | 33 |
| R186 | On | 04/02/2016 | Bond Future | 8.45 | Call | | | 0.01000 | 0.00001 | 0,000 | 11.92 | 0.00 | 0 | 350 |
| R186 | On | 04/02/2016 | Bond Future | 8.45 | Put | | | 8,755.97000 | 8.75597 | 8,457,210 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.65 | Call | | | 0.12000 | 0.00012 | 0,090 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.65 | Put | | | 7,231.14000 | 7.23114 | 6,932,360 | 11.92 | 0.00 | 0 | 340 |

| 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 | 8.70 | Call | | | 0.25000 | 0.00025 | 0,200 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.70 | Put | | | 6,854.37000 | 6.85437 | 6,555,570 | 11.92 | 0.00 | 0 | 5,000 |
| R186 | On | 04/02/2016 | Bond Future | 7.90 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.92 | 0.00 | 0 | 680 |
| R186 | On | 04/02/2016 | Bond Future | 7.90 | Put | | | 13,096.65000 | 13.09665 | 12,797,900 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 16,310.62000 | 16.31062 | 16,011,870 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.02 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.92 | 0.00 | 0 | 700 |
| R186 | On | 04/02/2016 | Bond Future | 8.02 | Put | | | 12,130.78000 | 12.13078 | 11,832,030 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.40 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.92 | 0.00 | 0 | 680 |
| R186 | On | 04/02/2016 | Bond Future | 8.40 | Put | | | 9,141.57000 | 9.14157 | 8,842,820 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 16,478.58000 | 16.47858 | 16,179,830 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 0.00000 | 0.00000 | 0,000 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 16,394.56000 | 16.39456 | 16,095,810 | 11.92 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.75 | Call | | | 547.62000 | 0.54762 | 589,530 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.75 | Put | | | 7,552.79000 | 7.55279 | 7,291,750 | 11.65 | 0.00 | 0 | 1,900 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Put | | | 10,310.82000 | 10.31082 | 10,027,280 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Call | | | 232.41000 | 0.23241 | 252,220 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Put | | | 10,239.72000 | 10.23972 | 9,956,580 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 27.52000 | 0.02752 | 30,280 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.85 | Call | | | 668.99000 | 0.66899 | 718,510 | 11.68 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.85 | Put | | | 6,940.31000 | 6.94031 | 6,686,880 | 11.68 | 0.00 | 0 | 5,350 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Call | | | 221.83000 | 0.22183 | 240,830 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 16,291.90000 | 16.29190 | 15,991,710 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Put | | | 10,382.10000 | 10.38210 | 10,098,150 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Call | | | 227.06000 | 0.22706 | 246,470 | 11.65 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 10,095.37000 | 10.09537 | 9,835,150 | 11.55 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 758.18000 | 0.75818 | 804,790 | 11.55 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 10,032.05000 | 10.03205 | 9,772,390 | 11.55 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 769.17000 | 0.76917 | 816,340 | 11.55 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 9,968.92000 | 9.96892 | 9,709,820 | 11.55 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 747.32000 | 0.74732 | 793,370 | 11.55 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 32,428 |
| Total For R186 | | | | | | | | | | | | 10,926,475.00 | 100 | 108,987 |
| R197 | On | 04/02/2016 | Bond Future | | | 287.16448 | 287.16448 | 287.21150 | 287.21150 | | | 16,368,375.36 | 57 | 46 |
| R197 | On | 05/05/2016 | Bond Future | | | 292.26504 | 292.26504 | 292.31476 | 292.31476 | | | 22,504,408.08 | 77 | 1,254 |
| R197 | On | 04/08/2016 | Bond Future | | | 291.35024 | 291.35024 | 291.40725 | 291.40725 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 38,872,783.44 | 134 | 1,300 |
| R197 | On | 04/02/2016 | Bond Future | 297.00 | Put | | | 9,788.50000 | 9.78850 | 9,835,520 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Put | | | 9,798.50000 | 9.79850 | 9,845,520 | | 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 | | | 9,778.50000 | 9.77850 | 9,825,520 | | 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 | 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 | | | 7,685.24000 | 7.68524 | 7,734,960 | | 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 | | | 7,695.24000 | 7.69524 | 7,744,960 | | 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 | | | 7,675.24000 | 7.67524 | 7,724,960 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Put | | | 2,552.75000 | 2.55275 | 2,609,760 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.97 | Put | | | 2,562.75000 | 2.56275 | 2,619,760 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Put | | | 2,572.75000 | 2.57275 | 2,629,760 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 38,872,783.44 | 134 | 1,300 |
| R202 | On | 04/02/2016 | Bond Future | | | 238.53487 | 238.53487 | 238.57529 | 238.57529 | | | 0.00 | 0 | 2,846 |
| R202 | On | 05/05/2016 | Bond Future | | | 242.77166 | 242.77166 | 242.81437 | 242.81437 | | | 8,254,236.44 | 34 | 40,636 |
| R202 | On | 04/08/2016 | Bond Future | | | 243.95179 | 243.95179 | 244.00065 | 244.00065 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 8,254,236.44 | 34 | 43,482 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Put | | | 1,414.71000 | 1.41471 | 1,455,130 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.00 | Put | | | 1,424.71000 | 1.42471 | 1,465,130 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Put | | | 1,434.71000 | 1.43471 | 1,475,130 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 247.01 | Put | | | 4,195.63000 | 4.19563 | 4,238,340 | | 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 | | | 4,175.63000 | 4.17563 | 4,218,340 | | 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 | | | 4,185.63000 | 4.18563 | 4,228,340 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2016 | Bond Future | 247.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Call | | | 740.65000 | 0.74065 | 691,790 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Call | | | 760.65000 | 0.76065 | 711,790 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Call | | | 750.65000 | 0.75065 | 701,790 | | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total R202 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 8,254,236.44 | 34 | 43,482 |
| R2023 On 04/02/2016 Bond Future | | | 9.45017 | 94.84964 | 9.50426 | 94.59124 | | 9.48 | 55,961,287.60 | 590 | 8,672 |
| R2023 On 05/05/2016 Bond Future | | | 9.55229 | 92.61741 | 9.60881 | 92.35539 | | 9.60 | 54,644,271.90 | 590 | 3,104 |
| R2023 On 04/08/2016 Bond Future | | | 9.64261 | 94.38357 | 9.70155 | 94.11865 | | 9.02 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | | | 9.71162 | 92.36067 | 9.77386 | 92.08918 | | 6.98 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 110,605,559.50 | 1,180 | 11,776 |
| R2023 On 04/02/2016 Bond Future | 8.00 | Put | | | 7,542.01000 | 7.54201 | 7,283,610 | 9.21 | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | 9.21 | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.01 | Put | | | 7,489.35000 | 7.48935 | 7,230,950 | 9.21 | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 9.21 | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 7.99 | Put | | | 7,594.71000 | 7.59471 | 7,336,310 | 9.21 | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | 9.21 | 0.00 | 0 | 0 |
| R2023 On 05/05/2016 Bond Future | 8.24 | Call | | | 164.65000 | 0.16465 | 183,570 | 9.33 | 0.00 | 0 | 0 |
| R2023 On 05/05/2016 Bond Future | 8.24 | Put | | | 6,784.73000 | 6.78473 | 6,541,630 | 9.33 | 0.00 | 0 | 0 |
| R2023 On 05/05/2016 Bond Future | 8.25 | Call | | | 168.46000 | 0.16846 | 187,760 | 9.33 | 0.00 | 0 | 0 |
| R2023 On 05/05/2016 Bond Future | 8.25 | Put | | | 6,738.04000 | 6.73804 | 6,495,320 | 9.33 | 0.00 | 0 | 0 |
| R2023 On 05/05/2016 Bond Future | 8.26 | Call | | | 172.34000 | 0.17234 | 192,030 | 9.33 | 0.00 | 0 | 0 |
| R2023 On 05/05/2016 Bond Future | 8.26 | Put | | | 6,691.45000 | 6.69145 | 6,449,120 | 9.33 | 0.00 | 0 | 0 |
| R2023 On 04/08/2016 Bond Future | 8.24 | Put | | | 7,277.36000 | 7.27736 | 7,047,200 | 8.75 | 0.00 | 0 | 0 |
| R2023 On 04/08/2016 Bond Future | 8.25 | Call | | | 419.49000 | 0.41949 | 454,690 | 8.75 | 0.00 | 0 | 0 |
| R2023 On 04/08/2016 Bond Future | 8.25 | Put | | | 7,234.49000 | 7.23449 | 7,004,770 | 8.75 | 0.00 | 0 | 0 |
| R2023 On 04/08/2016 Bond Future | 8.26 | Call | | | 425.81000 | 0.42581 | 461,450 | 8.75 | 0.00 | 0 | 0 |
| R2023 On 04/08/2016 Bond Future | 8.26 | Put | | | 7,191.72000 | 7.19172 | 6,962,440 | 8.75 | 0.00 | 0 | 0 |
| R2023 On 04/08/2016 Bond Future | 8.24 | Call | | | 413.24000 | 0.41324 | 448,000 | 8.75 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | 9.73 | Call | | | 2,160.38000 | 2.16038 | 2,294,380 | 6.98 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | 9.73 | Put | | | 2,351.59000 | 2.35159 | 2,214,100 | 6.98 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | 9.74 | Call | | | 2,181.79000 | 2.18179 | 2,316,620 | 6.98 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | 9.74 | Put | | | 2,329.36000 | 2.32936 | 2,192,700 | 6.98 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | 9.75 | Call | | | 2,203.32000 | 2.20332 | 2,338,990 | 6.98 | 0.00 | 0 | 0 |
| R2023 On 03/11/2016 Bond Future | 9.75 | Put | | | 2,307.28000 | 2.30728 | 2,171,460 | 6.98 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 110,605,559.50 | 1,180 | 11,776 |
| R203 On 04/02/2016 Bond Future | | | 8.34888 | 103.17362 | 8.42223 | 103.06616 | | 2.20 | 0.00 | 0 | 17,965 |
| R203 On 05/05/2016 Bond Future | | | 8.56042 | 100.84979 | 8.64735 | 100.74150 | | 2.09 | 0.00 | 0 | 1,647 |
| R203 On 04/08/2016 Bond Future | | | 8.76763 | 102.77318 | 8.87332 | 102.66515 | | 1.70 | 0.00 | 0 | 0 |
| R203 On 03/11/2016 Bond Future | | | 8.91319 | 100.67983 | 9.05264 | 100.56824 | | 1.43 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | 0.00 | 0 | 19,612 |
| R203 On 04/02/2016 Bond Future | 7.25 | Call | | | 0.00000 | 0.00000 | 0,000 | 2.12 | 0.00 | 0 | 0 |
| R203 On 04/02/2016 Bond Future | 7.25 | Put | | | 1,736.19000 | 1.73619 | 1,628,730 | 2.12 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Call | | | 0.00000 | 0.00000 | 0,000 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Put | | | 1,721.21000 | 1.72121 | 1,613,750 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Call | | | 0.00000 | 0.00000 | 0,000 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Put | | | 1,751.18000 | 1.75118 | 1,643,720 | 2.12 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Call | | | 22.22000 | 0.02222 | 27,630 | 2.01 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Put | | | 1,783.05000 | 1.78305 | 1,680,170 | 2.01 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Call | | | 22.86000 | 0.02286 | 28,400 | 2.01 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Put | | | 1,770.94000 | 1.77094 | 1,668,190 | 2.01 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Call | | | 21.60000 | 0.02160 | 26,880 | 2.01 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Put | | | 1,795.19000 | 1.79519 | 1,692,180 | 2.01 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Call | | | 47.52000 | 0.04752 | 56,960 | 1.64 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Put | | | 1,736.50000 | 1.73650 | 1,637,910 | 1.64 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Call | | | 48.40000 | 0.04840 | 57,990 | 1.64 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Put | | | 1,726.91000 | 1.72691 | 1,628,470 | 1.64 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Call | | | 49.30000 | 0.04930 | 59,040 | 1.64 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Put | | | 1,717.34000 | 1.71734 | 1,619,050 | 1.64 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Call | | | 422.13000 | 0.42213 | 473,540 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Put | | | 584.35000 | 0.58435 | 524,170 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Call | | | 425.72000 | 0.42572 | 477,410 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Put | | | 579.92000 | 0.57992 | 520,020 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Call | | | 418.56000 | 0.41856 | 469,690 | 1.41 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Put | | | 588.80000 | 0.58880 | 528,340 | 1.41 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 19,612 |
| R2030 | On | 04/02/2016 | Bond Future | | | 9.94778 | 85.65496 | 9.99580 | 85.33532 | | | 0.00 | 0 | 9,496 |
| R2030 | On | 05/05/2016 | Bond Future | | | 10.03438 | 87.18794 | 10.08392 | 86.86353 | | | 0.00 | 0 | 6,972 |
| R2030 | On | 04/08/2016 | Bond Future | | | 10.11406 | 84.84212 | 10.16507 | 84.51347 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 16,468 |
| 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 | | | 8,953.32000 | 8.95332 | 8,633,680 | | 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 | | | 8,876.88000 | 8.87688 | 8,557,240 | | 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 | | | 8,800.54000 | 8.80054 | 8,480,900 | | 0.00 | 0 | 0 |
| R2030 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 7,520.33000 | 7.52033 | 7,195,920 | | 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 | | | 7,446.73000 | 7.44673 | 7,122,320 | | 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 | | | 7,594.02000 | 7.59402 | 7,269,610 | | 0.00 | 0 | 0 |
| R2030 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030 On 04/08/2016 Bond Future | 10.17 | Call | | | 31.67000 | 0.03167 | 360,320 | | 0.00 | 0 | 0 |
| R2030 On 04/08/2016 Bond Future | 10.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 16,468 |
| R2032 On 04/02/2016 Bond Future | | | 10.06278 | 88.63409 | 10.10585 | 88.33140 | | 15.75 | 0.00 | 0 | 8,319 |
| R2032 On 05/05/2016 Bond Future | | | 10.14764 | 86.06300 | 10.19203 | 85.75584 | | 16.27 | 0.00 | 0 | 964 |
| R2032 On 04/08/2016 Bond Future | | | 10.22429 | 87.70465 | 10.26990 | 87.39358 | | 15.46 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | | | 10.28293 | 85.32020 | 10.33021 | 85.00169 | | 12.28 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 9,283 |
| R2032 On 04/02/2016 Bond Future | 8.69 | Call | | | 0.00000 | 0.00000 | 0,000 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.69 | Put | | | 10,845.93000 | 10.84593 | 10,543,240 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.70 | Call | | | 0.00000 | 0.00000 | 0,000 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.70 | Put | | | 10,762.41000 | 10.76241 | 10,459,720 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.71 | Call | | | 0.00000 | 0.00000 | 0,000 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.71 | Put | | | 10,678.99000 | 10.67899 | 10,376,300 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 9.20 | Call | | | 0.74000 | 0.00074 | 0,620 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 9.20 | Put | | | 6,718.08000 | 6.71808 | 6,415,270 | 15.36 | 0.00 | 0 | 22 |
| R2032 On 04/02/2016 Bond Future | 9.30 | Call | | | 2.35000 | 0.00235 | 2,130 | 15.36 | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 9.30 | Put | | | 5,940.58000 | 5.94058 | 5,637,670 | 15.36 | 0.00 | 0 | 22 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Call | | | 433.53000 | 0.43353 | 466,060 | 15.86 | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Put | | | 9,287.75000 | 9.28775 | 9,013,120 | 15.86 | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Call | | | 442.41000 | 0.44241 | 475,520 | 15.86 | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Put | | | 9,216.83000 | 9.21683 | 8,942,780 | 15.86 | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Call | | | 424.80000 | 0.42480 | 456,750 | 15.86 | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Put | | | 9,358.92000 | 9.35892 | 9,083,710 | 15.86 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.00 | Call | | | 948.45000 | 0.94845 | 1,002,040 | 15.06 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.00 | Put | | | 10,281.86000 | 10.28186 | 10,024,380 | 15.06 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.01 | Call | | | 961.37000 | 0.96137 | 1,015,560 | 15.06 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.01 | Put | | | 10,215.52000 | 10.21552 | 9,958,640 | 15.06 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 8.99 | Call | | | 935.66000 | 0.93566 | 988,650 | 15.06 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 8.99 | Put | | | 10,348.44000 | 10.34844 | 10,090,360 | 15.06 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.29 | Call | | | 3,510.58000 | 3.51058 | 3,668,630 | 12.21 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.29 | Put | | | 3,781.35000 | 3.78135 | 3,620,890 | 12.21 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.30 | Call | | | 3,543.06000 | 3.54306 | 3,702,050 | 12.22 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.30 | Put | | | 3,746.37000 | 3.74637 | 3,586,850 | 12.22 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.28 | Call | | | 3,478.26000 | 3.47826 | 3,635,370 | 12.21 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.28 | Put | | | 3,816.56000 | 3.81656 | 3,655,160 | 12.21 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | 0.00 | 0 | 44 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 9,327 |
| R2035 On 04/02/2016 Bond Future | | | 10.15000 | 93.30435 | 10.20000 | 92.92289 | | | 0.00 | 0 | 1,788 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035 | On | 05/05/2016 | Bond Future | | | 10.23000 | 90.48419 | 10.28000 | 90.10810 | | | 0.00 | 0 | 4,105 |
| R2035 | On | 04/08/2016 | Bond Future | | | 10.30000 | 92.23320 | 10.35000 | 91.86203 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 5,893 |
| R2035 | On | 04/02/2016 | Bond Future | 103.99 | Call | | | 80,508.67000 | 80.50867 | 80,890,130 | | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2016 | Bond Future | 103.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2016 | Bond Future | 104.00 | Call | | | 80,509.50000 | 80.50950 | 80,890,960 | | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2016 | Bond Future | 104.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2016 | Bond Future | 104.01 | Call | | | 80,510.33000 | 80.51033 | 80,891,790 | | 0.00 | 0 | 0 |
| R2035 | On | 04/02/2016 | Bond Future | 104.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 05/05/2016 | Bond Future | 10.35 | Call | | | 522.34000 | 0.52234 | 898,430 | | 0.00 | 0 | 0 |
| R2035 | On | 05/05/2016 | Bond Future | 10.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 05/05/2016 | Bond Future | 10.36 | Call | | | 596.57000 | 0.59657 | 972,660 | | 0.00 | 0 | 0 |
| R2035 | On | 05/05/2016 | Bond Future | 10.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 05/05/2016 | Bond Future | 10.37 | Call | | | 670.69000 | 0.67069 | 1,046,780 | | 0.00 | 0 | 0 |
| R2035 | On | 05/05/2016 | Bond Future | 10.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Call | | | 0.00000 | 0.00000 | 371,170 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Call | | | 73.94000 | 0.07394 | 445,110 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Call | | | 147.79000 | 0.14779 | 518,960 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 5,893 |
| R2037 | On | 04/02/2016 | Bond Future | | | 10.21249 | 85.51236 | 10.25538 | 85.18928 | | 17.69 | 0.00 | 0 | 30,766 |
| R2037 | On | 05/05/2016 | Bond Future | | | 10.29598 | 87.04280 | 10.34014 | 86.71487 | | 17.46 | 0.00 | 0 | 28,483 |
| R2037 | On | 04/08/2016 | Bond Future | | | 10.37339 | 84.44369 | 10.41875 | 84.11150 | | 17.43 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | | | 10.42858 | 86.15537 | 10.47549 | 85.81530 | | 13.21 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 59,249 |
| R2037 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 12,540.03000 | 12.54003 | 12,216,950 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 9.30 | Call | | | 0.46000 | 0.00046 | 0,370 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 9.30 | Put | | | 7,692.70000 | 7.69270 | 7,369,530 | 17.25 | 0.00 | 0 | 16 |
| R2037 | On | 04/02/2016 | Bond Future | 9.43 | Call | | | 2.17000 | 0.00217 | 1,930 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 9.43 | Put | | | 6,583.88000 | 6.58388 | 6,260,560 | 17.25 | 0.00 | 0 | 16 |
| R2037 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 12,727.14000 | 12.72714 | 12,404,060 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 12,633.52000 | 12.63352 | 12,310,440 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.25 | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 347.25000 | 0.34725 | 373,750 | 17.02 | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 11,284.90000 | 11.28490 | 10,983,470 | 17.02 | 0.00 | 0 | 0 |

| 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 | 05/05/2016 | Bond Future | 9.01 | Call | | | 354.87000 | 0.35487 | 381,880 | 17.02 | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 11,202.77000 | 11.20277 | 10,901,850 | 17.02 | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 339.76000 | 0.33976 | 365,750 | 17.02 | 0.00 | 0 | 0 |
| R2037 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 11,367.29000 | 11.36729 | 11,065,350 | 17.02 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 10,543.85000 | 10.54385 | 10,275,740 | 16.99 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 1,193.29000 | 1.19329 | 1,258,060 | 16.99 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 10,473.06000 | 10.47306 | 10,205,640 | 16.99 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 1,208.94000 | 1.20894 | 1,274,400 | 16.99 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 10,402.54000 | 10.40254 | 10,135,810 | 16.99 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 1,177.78000 | 1.17778 | 1,241,860 | 16.99 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 4,375.55000 | 4.37555 | 4,198,190 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 3,540.73000 | 3.54073 | 3,701,450 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 4,455.48000 | 4.45548 | 4,276,130 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Call | | | 3,574.11000 | 3.57411 | 3,735,840 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Put | | | 4,415.37000 | 4.41537 | 4,237,030 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 3,607.67000 | 3.60767 | 3,770,380 | 13.17 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 32 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 59,281 |
| R204 | On | 04/02/2016 | Bond Future | | | 8.80433 | 99.07849 | 8.87543 | 98.90420 | | 4.21 | 0.00 | 0 | 29,425 |
| R204 | On | 05/05/2016 | Bond Future | | | 8.96894 | 100.85175 | 9.04722 | 100.67540 | | 3.99 | 0.00 | 0 | 8,078 |
| R204 | On | 04/08/2016 | Bond Future | | | 9.12368 | 98.73385 | 9.21016 | 98.55640 | | 3.68 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | | | 9.22606 | 100.73341 | 9.32436 | 100.55100 | | 2.60 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 37,503 |
| R204 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 0.00000 | 0.00000 | 0,000 | 4.07 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 3,466.91000 | 3.46691 | 3,292,620 | 4.07 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 0.00000 | 0.00000 | 0,000 | 4.07 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 3,441.35000 | 3.44135 | 3,267,060 | 4.07 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 0.00000 | 0.00000 | 0,000 | 4.07 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 3,415.79000 | 3.41579 | 3,241,500 | 4.07 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Call | | | 66.62000 | 0.06662 | 79,200 | 3.85 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Put | | | 3,064.67000 | 3.06467 | 2,900,900 | 3.85 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Call | | | 68.31000 | 0.06831 | 81,160 | 3.85 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Put | | | 3,042.99000 | 3.04299 | 2,879,490 | 3.85 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Call | | | 70.03000 | 0.07003 | 83,150 | 3.85 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Put | | | 3,021.35000 | 3.02135 | 2,858,120 | 3.85 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Call | | | 147.87000 | 0.14787 | 169,020 | 3.55 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Put | | | 3,199.90000 | 3.19990 | 3,043,600 | 3.55 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Call | | | 150.34000 | 0.15034 | 171,770 | 3.55 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Put | | | 3,181.06000 | 3.18106 | 3,025,040 | 3.55 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Call | | | 145.44000 | 0.14544 | 166,300 | 3.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Put | | | 3,218.78000 | 3.21878 | 3,062,190 | 3.55 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Call | | | 807.38000 | 0.80738 | 893,940 | 2.58 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Put | | | 1,019.64000 | 1.01964 | 923,790 | 2.58 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Call | | | 816.28000 | 0.81628 | 903,440 | 2.58 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Put | | | 1,009.95000 | 1.00995 | 914,700 | 2.58 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Call | | | 824.89000 | 0.82489 | 912,640 | 2.58 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Put | | | 999.98000 | 0.99998 | 905,320 | 2.58 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 37,503 |
| R2040 | On | 04/02/2016 | Bond Future | | | 10.29254 | 88.79136 | 10.33545 | 88.44969 | | 18.14 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | | | 10.37670 | 90.38049 | 10.42089 | 90.03367 | | 17.91 | 0.00 | 0 | 1,820 |
| R2040 | On | 04/08/2016 | Bond Future | | | 10.45500 | 87.59446 | 10.50040 | 87.24311 | | 17.90 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 1,820 |
| R2040 | On | 04/02/2016 | Bond Future | 9.49 | Call | | | 1.92000 | 0.00192 | 1,680 | 17.69 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2016 | Bond Future | 9.49 | Put | | | 7,165.71000 | 7.16571 | 6,823,800 | 17.69 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2016 | Bond Future | 9.50 | Call | | | 2.15000 | 0.00215 | 1,890 | 17.69 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2016 | Bond Future | 9.50 | Put | | | 7,075.61000 | 7.07561 | 6,733,680 | 17.69 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2016 | Bond Future | 9.51 | Call | | | 2.41000 | 0.00241 | 2,140 | 17.69 | 0.00 | 0 | 0 |
| R2040 | On | 04/02/2016 | Bond Future | 9.51 | Put | | | 6,985.69000 | 6.98569 | 6,643,750 | 17.69 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | 9.51 | Call | | | 890.25000 | 0.89025 | 949,830 | 17.59 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | 9.51 | Put | | | 8,532.11000 | 8.53211 | 8,244,870 | 17.59 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | 9.49 | Call | | | 857.73000 | 0.85773 | 915,510 | 17.58 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | 9.49 | Put | | | 8,679.67000 | 8.67967 | 8,390,630 | 17.58 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | 9.50 | Call | | | 873.88000 | 0.87388 | 932,560 | 17.58 | 0.00 | 0 | 0 |
| R2040 | On | 05/05/2016 | Bond Future | 9.50 | Put | | | 8,605.71000 | 8.60571 | 8,317,570 | 17.58 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 9,841.25000 | 9.84125 | 9,572,560 | 17.45 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 1,562.38000 | 1.56238 | 1,643,410 | 17.44 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 9,981.00000 | 9.98100 | 9,710,680 | 17.44 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 1,581.69000 | 1.58169 | 1,663,520 | 17.44 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 9,910.47000 | 9.91047 | 9,640,950 | 17.44 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 1,602.18000 | 1.60218 | 1,684,840 | 17.45 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 1,820 |
| R2044 | On | 04/02/2016 | Bond Future | | | 10.29230 | 86.13052 | 10.33512 | 85.78904 | | 18.72 | 10,249,531.88 | 119 | 16,439 |
| R2044 | On | 05/05/2016 | Bond Future | | | 10.37374 | 87.67202 | 10.41783 | 87.32535 | | 18.50 | 10,432,970.38 | 119 | 4,475 |
| R2044 | On | 04/08/2016 | Bond Future | | | 10.44940 | 84.95964 | 10.49469 | 84.60836 | | 18.48 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | | | 10.50372 | 86.68190 | 10.55053 | 86.32229 | | 14.01 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 20,682,502.26 | 238 | 20,914 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.25 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 11,881.69000 | 11.88169 | 11,540,210 | 18.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.25 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 11,782.32000 | 11.78232 | 11,440,840 | 18.25 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.58 | Call | | | 5.09000 | 0.00509 | 4,730 | 18.29 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.58 | Put | | | 6,395.86000 | 6.39586 | 6,054,020 | 18.29 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.25 | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 11,981.24000 | 11.98124 | 11,639,760 | 18.25 | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 12,827.99000 | 12.82799 | 12,505,140 | 18.03 | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 316.34000 | 0.31634 | 340,650 | 18.03 | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 12,735.94000 | 12.73594 | 12,413,580 | 18.03 | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 302.20000 | 0.30220 | 325,530 | 18.03 | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 12,920.36000 | 12.92036 | 12,597,020 | 18.03 | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 309.20000 | 0.30920 | 333,020 | 18.03 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 1,589.95000 | 1.58995 | 1,672,080 | 18.02 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 9,935.99000 | 9.93599 | 9,666,840 | 18.02 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 1,610.46000 | 1.61046 | 1,693,410 | 18.02 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 9,865.57000 | 9.86557 | 9,597,240 | 18.02 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 1,570.41000 | 1.57041 | 1,651,720 | 18.02 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 10,007.53000 | 10.00753 | 9,737,560 | 18.02 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Call | | | 3,804.77000 | 3.80477 | 3,975,770 | 13.99 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Put | | | 4,736.21000 | 4.73621 | 4,547,600 | 13.99 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Call | | | 3,734.20000 | 3.73420 | 3,903,090 | 13.98 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Put | | | 4,821.94000 | 4.82194 | 4,631,220 | 13.98 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Call | | | 3,769.25000 | 3.76925 | 3,939,190 | 13.98 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Put | | | 4,778.78000 | 4.77878 | 4,589,110 | 13.98 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 20,682,502.26 | 238 | 20,914 |
| R2048 | On | 04/02/2016 | Bond Future | | | 10.27256 | 89.68141 | 10.31555 | 89.33273 | | 18.24 | 14,169,662.78 | 158 | 59,095 |
| R2048 | On | 05/05/2016 | Bond Future | | | 10.34903 | 86.84955 | 10.39327 | 86.49560 | | 18.96 | 13,722,228.90 | 158 | 3,444 |
| R2048 | On | 04/08/2016 | Bond Future | | | 10.41801 | 88.50580 | 10.46341 | 88.14713 | | 18.03 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | | | 10.47379 | 85.85676 | 10.52072 | 85.48969 | | 14.37 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 27,891,891.68 | 316 | 62,539 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 12,063.64000 | 12.06364 | 11,714,960 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 11,961.43000 | 11.96143 | 11,612,750 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 11,859.41000 | 11.85941 | 11,510,730 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.45 | Call | | | 1.39000 | 0.00139 | 1,190 | 17.79 | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.45 | Put | | | 7,551.46000 | 7.55146 | 7,202,580 | 17.79 | 0.00 | 0 | 75 |
| R2048 | On | 04/02/2016 | Bond Future | 9.55 | Call | | | 4.37000 | 0.00437 | 4,030 | 17.81 | 0.00 | 0 | 0 |

| 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 | 9.55 | Put | | | 6,621.96000 | 6.62196 | 6,272,940 | 17.81 | 0.00 | 0 | 75 |
| R2048 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 325.66000 | 0.32566 | 350,850 | 18.48 | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 12,901.06000 | 12.90106 | 12,572,300 | 18.48 | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 333.20000 | 0.33320 | 358,920 | 18.48 | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 12,806.70000 | 12.80670 | 12,478,470 | 18.48 | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 318.25000 | 0.31825 | 342,930 | 18.48 | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 12,995.74000 | 12.99574 | 12,666,470 | 18.48 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 1,182.83000 | 1.18283 | 1,247,890 | 17.57 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 11,907.65000 | 11.90765 | 11,614,040 | 17.57 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 1,199.17000 | 1.19917 | 1,264,970 | 17.57 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 11,826.58000 | 11.82658 | 11,533,710 | 17.57 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 1,215.67000 | 1.21567 | 1,282,210 | 17.57 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 11,745.85000 | 11.74585 | 11,453,720 | 17.57 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Call | | | 3,787.82000 | 3.78782 | 3,960,430 | 14.33 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Put | | | 4,897.27000 | 4.89727 | 4,702,810 | 14.33 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Call | | | 3,823.46000 | 3.82346 | 3,997,140 | 14.33 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Put | | | 4,853.20000 | 4.85320 | 4,659,810 | 14.33 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 3,752.05000 | 3.75205 | 3,923,580 | 14.32 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 4,941.36000 | 4.94136 | 4,745,820 | 14.32 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 150 |
| Total For R2048 | | | | | | | | | | | | 27,891,891.68 | 316 | 62,689 |
| R207 | On | 04/02/2016 | Bond Future | | | 9.08282 | 94.54069 | 9.14814 | 94.33674 | | 5.86 | 0.00 | 0 | 24,578 |
| R207 | On | 05/05/2016 | Bond Future | | | 9.22852 | 96.23272 | 9.29866 | 96.02615 | | 5.63 | 0.00 | 0 | 25,860 |
| R207 | On | 04/08/2016 | Bond Future | | | 9.36325 | 94.42329 | 9.43861 | 94.21493 | | 5.31 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 50,438 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Call | | | 0.00000 | 0.00000 | 0,000 | 5.67 | 0.00 | 0 | 43 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Put | | | 6,086.23000 | 6.08623 | 5,882,280 | 5.67 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 0.00000 | 0.00000 | 0,000 | 5.67 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 5,348.93000 | 5.34893 | 5,144,980 | 5.67 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 0.00000 | 0.00000 | 0,000 | 5.67 | 0.00 | 0 | 19 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 5,315.57000 | 5.31557 | 5,111,620 | 5.67 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 0.00000 | 0.00000 | 0,000 | 5.67 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 5,282.23000 | 5.28223 | 5,078,280 | 5.67 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Call | | | 70.21000 | 0.07021 | 81,790 | 5.44 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Put | | | 4,451.79000 | 4.45179 | 4,256,800 | 5.44 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Call | | | 72.00000 | 0.07200 | 83,840 | 5.44 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Put | | | 4,422.49000 | 4.42249 | 4,227,760 | 5.44 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 32.46000 | 0.03246 | 38,310 | 5.44 | 0.00 | 0 | 43 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 5,320.98000 | 5.32098 | 5,120,260 | 5.44 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Call | | | 68.46000 | 0.06846 | 79,790 | 5.44 | 0.00 | 0 | 0 |

| 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 | | | 4,481.15000 | 4.48115 | 4,285,910 | 5.44 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 225.48000 | 0.22548 | 251,980 | 5.13 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 4,303.02000 | 4.30302 | 4,121,160 | 5.13 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 229.08000 | 0.22908 | 255,930 | 5.13 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 4,277.53000 | 4.27753 | 4,096,020 | 5.13 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 221.93000 | 0.22193 | 248,080 | 5.13 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 4,328.56000 | 4.32856 | 4,146,350 | 5.13 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 105 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 50,543 |
| R208 | On | 04/02/2016 | Bond Future | | | 9.26106 | 92.33167 | 9.32058 | 92.10786 | | 7.46 | 0.00 | 0 | 43,662 |
| R208 | On | 05/05/2016 | Bond Future | | | 9.38324 | 90.58267 | 9.44619 | 90.35582 | | 7.47 | 0.00 | 0 | 34,994 |
| R208 | On | 04/08/2016 | Bond Future | | | 9.49430 | 92.31036 | 9.56075 | 92.08127 | | 6.90 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | | | 9.57336 | 90.77498 | 9.64462 | 90.54003 | | 5.29 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 78,656 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Call | | | 0.00000 | 0.00000 | 0,000 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Put | | | 6,099.18000 | 6.09918 | 5,875,370 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Call | | | 0.00000 | 0.00000 | 0,000 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Put | | | 6,180.55000 | 6.18055 | 5,956,740 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Call | | | 0.00000 | 0.00000 | 0,000 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Put | | | 6,139.85000 | 6.13985 | 5,916,040 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Put | | | 5,452.47000 | 5.45247 | 5,239,340 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Call | | | 94.20000 | 0.09420 | 107,350 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Put | | | 5,525.03000 | 5.52503 | 5,311,330 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Call | | | 96.52000 | 0.09652 | 109,950 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Put | | | 5,488.72000 | 5.48872 | 5,275,300 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Call | | | 98.89000 | 0.09889 | 112,610 | 7.24 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 248.64000 | 0.24864 | 274,110 | 6.68 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 5,822.04000 | 5.82204 | 5,618,420 | 6.68 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 252.64000 | 0.25264 | 278,460 | 6.68 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 5,789.01000 | 5.78901 | 5,585,740 | 6.68 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 244.68000 | 0.24468 | 269,810 | 6.68 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 5,855.12000 | 5.85512 | 5,651,160 | 6.68 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 1,554.51000 | 1.55451 | 1,668,320 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 1,800.55000 | 1.80055 | 1,679,410 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 1,570.63000 | 1.57063 | 1,685,180 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 1,783.65000 | 1.78365 | 1,663,250 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 1,586.53000 | 1.58653 | 1,701,810 | 5.27 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 1,766.55000 | 1.76655 | 1,646,880 | 5.27 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 78,656 |

| 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 | | | 10.09690 | 69.37929 | 10.13461 | 69.14262 | | 17.97 | 11,239,444.98 | 162 | 32,052 |
| R209 | On | 05/05/2016 | Bond Future | | | 10.17196 | 67.47147 | 10.21071 | 67.23126 | | 18.60 | 10,930,378.14 | 162 | 7,943 |
| R209 | On | 04/08/2016 | Bond Future | | | 10.23944 | 68.75847 | 10.27911 | 68.51527 | | 17.73 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | | | 10.29084 | 66.99888 | 10.33182 | 66.74986 | | 14.06 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 22,169,823.12 | 324 | 39,995 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 9,695.55000 | 9.69555 | 9,458,880 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 9,618.57000 | 9.61857 | 9,381,900 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 9,541.70000 | 9.54170 | 9,305,030 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Call | | | 14.83000 | 0.01483 | 14,270 | 17.63 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Put | | | 4,040.83000 | 4.04083 | 3,803,600 | 17.63 | 0.00 | 0 | 2,200 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 369.53000 | 0.36953 | 393,030 | 18.12 | 0.00 | 0 | 6,700 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 8,558.24000 | 8.55824 | 8,341,530 | 18.12 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 377.27000 | 0.37727 | 401,210 | 18.12 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 8,492.16000 | 8.49216 | 8,275,890 | 18.12 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.25 | Call | | | 59.25000 | 0.05925 | 63,590 | 18.12 | 0.00 | 0 | 6,700 |
| R209 | On | 05/05/2016 | Bond Future | 8.25 | Put | | | 14,113.14000 | 14.11314 | 13,877,270 | 18.12 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 361.91000 | 0.36191 | 384,980 | 18.12 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 8,624.55000 | 8.62455 | 8,407,410 | 18.12 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Call | | | 4,537.67000 | 4.53767 | 4,678,800 | 17.94 | 0.00 | 0 | 6,000 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Put | | | 2,620.40000 | 2.62040 | 2,518,330 | 17.94 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 1,162.49000 | 1.16249 | 1,215,710 | 17.26 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 7,946.55000 | 7.94655 | 7,756,570 | 17.26 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 1,177.99000 | 1.17799 | 1,231,780 | 17.27 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 7,891.10000 | 7.89110 | 7,701,690 | 17.27 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 1,787.39000 | 1.78739 | 1,861,680 | 17.42 | 0.00 | 0 | 6,000 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 6,149.22000 | 6.14922 | 5,980,310 | 17.42 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 1,147.89000 | 1.14789 | 1,200,570 | 17.26 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 8,003.00000 | 8.00300 | 7,812,480 | 17.26 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Call | | | 3,086.97000 | 3.08697 | 3,208,010 | 14.07 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Put | | | 3,524.36000 | 3.52436 | 3,396,380 | 14.07 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Call | | | 3,029.51000 | 3.02951 | 3,149,090 | 14.06 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Put | | | 3,589.50000 | 3.58950 | 3,460,060 | 14.06 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Call | | | 3,057.82000 | 3.05782 | 3,178,130 | 14.06 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Put | | | 3,556.46000 | 3.55646 | 3,427,750 | 14.06 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 27,600 |
| Total For R209 | | | | | | | | | | | | 22,169,823.12 | 324 | 67,595 |
| R210 | On | 04/02/2016 | Bond Future | | | 179.42629 | 179.42629 | 179.45644 | 179.45644 | | | 8,612,461.92 | 48 | 331 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R210 | On | 05/05/2016 | Bond Future | | | 180.44590 | 180.44590 | 180.47790 | 180.47790 | | | 8,661,403.20 | 48 | 847 |
| R210 | On | 04/08/2016 | Bond Future | | | 183.88076 | 183.88076 | 183.91712 | 183.91712 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 17,273,865.12 | 96 | 1,178 |
| 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 | | | 5,533.56000 | 5.53356 | 5,563,710 | | 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 | | | 5,543.56000 | 5.54356 | 5,573,710 | | 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 | | | 5,553.56000 | 5.55356 | 5,583,710 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.01 | Put | | | 4,532.10000 | 4.53210 | 4,564,100 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 184.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 184.99 | Put | | | 4,512.10000 | 4.51210 | 4,544,100 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.00 | Put | | | 4,522.10000 | 4.52210 | 4,554,100 | | 0.00 | 0 | 0 |
| R210 | On | 05/05/2016 | Bond Future | 185.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.52 | Call | | | 2,397.12000 | 2.39712 | 2,360,760 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Call | | | 2,417.12000 | 2.41712 | 2,380,760 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.51 | Call | | | 2,407.12000 | 2.40712 | 2,370,760 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 17,273,865.12 | 96 | 1,178 |
| R211 | On | 04/02/2016 | Bond Future | | | 134.68491 | 134.68491 | 134.70883 | 134.70883 | | | 193,946,270.40 | 1,440 | 0 |
| R211 | On | 05/05/2016 | Bond Future | | | 137.07720 | 137.07720 | 137.10246 | 137.10246 | | | 0.00 | 0 | 2 |
| R211 | On | 04/08/2016 | Bond Future | | | 137.95261 | 137.95261 | 137.98128 | 137.98128 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 193,946,270.40 | 1,440 | 2 |
| R211 | On | 04/02/2016 | Bond Future | 138.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 138.99 | Put | | | 4,281.17000 | 4.28117 | 4,305,090 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.00 | Put | | | 4,291.17000 | 4.29117 | 4,315,090 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.01 | Put | | | 4,301.17000 | 4.30117 | 4,325,090 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2016 | Bond Future | 139.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2016 | Bond Future | 139.01 | Put | | | 1,907.54000 | 1.90754 | 1,932,800 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2016 | Bond Future | 138.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2016 | Bond Future | 138.99 | Put | | | 1,887.54000 | 1.88754 | 1,912,800 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2016 | Bond Future | 139.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2016 | Bond Future | 139.00 | Put | | | 1,897.54000 | 1.89754 | 1,922,800 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Call | | | 911.28000 | 0.91128 | 882,610 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.08 | Call | | | 901.28000 | 0.90128 | 872,610 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.08 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.09 | Call | | | 891.28000 | 0.89128 | 862,610 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 193,946,270.40 | 1,440 | 2 |
| R212 | On | 04/02/2016 | Bond Future | | | 139.63057 | 139.63057 | 139.65379 | 139.65379 | | | 0.00 | 0 | 1,005 |
| R212 | On | 05/05/2016 | Bond Future | | | 142.11073 | 142.11073 | 142.13532 | 142.13532 | | | 0.00 | 0 | 914 |
| R212 | On | 04/08/2016 | Bond Future | | | 142.91273 | 142.91273 | 142.94084 | 142.94084 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 1,919 |
| R212 | On | 04/02/2016 | Bond Future | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 145.99 | Put | | | 6,336.21000 | 6.33621 | 6,359,430 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.00 | Put | | | 6,346.21000 | 6.34621 | 6,369,430 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.01 | Put | | | 6,356.21000 | 6.35621 | 6,379,430 | | 0.00 | 0 | 0 |
| R212 | On | 05/05/2016 | Bond Future | 145.01 | Put | | | 2,874.68000 | 2.87468 | 2,899,270 | | 0.00 | 0 | 0 |
| R212 | On | 05/05/2016 | Bond Future | 144.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/05/2016 | Bond Future | 144.99 | Put | | | 2,854.68000 | 2.85468 | 2,879,270 | | 0.00 | 0 | 0 |
| R212 | On | 05/05/2016 | Bond Future | 145.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/05/2016 | Bond Future | 145.00 | Put | | | 2,864.68000 | 2.86468 | 2,889,270 | | 0.00 | 0 | 0 |
| R212 | On | 05/05/2016 | Bond Future | 145.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.43 | Call | | | 510.84000 | 0.51084 | 482,730 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.44 | Call | | | 500.84000 | 0.50084 | 472,730 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Call | | | 520.84000 | 0.52084 | 492,730 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 1,919 |
| R213 | On | 04/02/2016 | Bond Future | | | 9.97281 | 80.20413 | 10.01589 | 79.92911 | | 15.68 | 4,812,247.80 | 60 | 38,041 |
| R213 | On | 05/05/2016 | Bond Future | | | 10.05154 | 78.09007 | 10.09589 | 77.81094 | | 16.17 | 4,685,404.20 | 60 | 6,934 |
| R213 | On | 04/08/2016 | Bond Future | | | 10.12169 | 79.57922 | 10.16721 | 79.29658 | | 15.38 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | | | 10.17723 | 77.63742 | 10.22438 | 77.34802 | | 12.17 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 9,497,652.00 | 120 | 44,975 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | 15.27 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 8,781.05000 | 8.78105 | 8,506,030 | 15.27 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | 15.27 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 8,706.81000 | 8.70681 | 8,431,790 | 15.27 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | 15.27 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 8,632.66000 | 8.63266 | 8,357,640 | 15.27 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Call | | | 271.07000 | 0.27107 | 292,530 | 15.75 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Put | | | 9,506.50000 | 9.50650 | 9,248,830 | 15.75 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Call | | | 277.06000 | 0.27706 | 298,950 | 15.75 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Put | | | 9,438.74000 | 9.43874 | 9,181,500 | 15.75 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Call | | | 283.16000 | 0.28316 | 305,470 | 15.75 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Put | | | 9,371.18000 | 9.37118 | 9,114,360 | 15.75 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 984.30000 | 0.98430 | 1,038,960 | 14.98 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 8,658.85000 | 8.65885 | 8,430,870 | 14.98 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 958.69000 | 0.95869 | 1,012,180 | 14.98 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 8,775.30000 | 8.77530 | 8,546,150 | 14.98 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 971.43000 | 0.97143 | 1,025,500 | 14.98 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 8,716.97000 | 8.71697 | 8,488,400 | 14.98 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Call | | | 3,164.75000 | 3.16475 | 3,307,980 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Put | | | 3,437.10000 | 3.43710 | 3,290,930 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Call | | | 3,194.29000 | 3.19429 | 3,338,370 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Put | | | 3,405.15000 | 3.40515 | 3,259,830 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Call | | | 3,223.97000 | 3.22397 | 3,368,910 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Put | | | 3,373.42000 | 3.37342 | 3,228,960 | 12.15 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 9,497,652.00 | 120 | 44,975 |
| R214 | On | 04/02/2016 | Bond Future | | | 10.20226 | 69.61265 | 10.25014 | 69.30529 | | 18.50 | 54,854,768.20 | 788 | 24,703 |
| R214 | On | 05/05/2016 | Bond Future | | | 10.27552 | 67.56257 | 10.32474 | 67.25042 | | 19.21 | 53,239,305.16 | 788 | 10,147 |
| R214 | On | 04/08/2016 | Bond Future | | | 10.34124 | 68.85102 | 10.39171 | 68.53449 | | 18.29 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | | | 10.39401 | 66.94593 | 10.44610 | 66.62206 | | 14.55 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 108,094,073.36 | 1,576 | 34,850 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 17,568.80000 | 17.56880 | 17,261,440 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 17,475.05000 | 17.47505 | 17,167,690 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 17,381.47000 | 17.38147 | 17,074,110 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 9.35 | Call | | | 0.71000 | 0.00071 | 0,630 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 9.35 | Put | | | 6,204.84000 | 6.20484 | 5,897,400 | 18.04 | 0.00 | 0 | 25 |
| R214 | On | 04/02/2016 | Bond Future | 9.45 | Call | | | 2.30000 | 0.00230 | 2,200 | 18.04 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 9.45 | Put | | | 5,470.46000 | 5.47046 | 5,163,000 | 18.04 | 0.00 | 0 | 25 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 301.13000 | 0.30113 | 327,620 | 18.72 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 9,649.22000 | 9.64922 | 9,363,560 | 18.72 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 307.82000 | 0.30782 | 334,820 | 18.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 9,577.33000 | 9.57733 | 9,292,180 | 18.72 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.30 | Call | | | 560.23000 | 0.56023 | 605,520 | 18.74 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.30 | Put | | | 7,607.50000 | 7.60750 | 7,340,640 | 18.74 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 294.57000 | 0.29457 | 320,550 | 18.72 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 9,721.38000 | 9.72138 | 9,435,210 | 18.72 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Call | | | 362.12000 | 0.36212 | 388,370 | 17.81 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Put | | | 13,793.50000 | 13.79350 | 13,503,220 | 17.81 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 1,027.92000 | 1.02792 | 1,091,160 | 17.81 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Call | | | 3,355.11000 | 3.35511 | 3,506,420 | 18.32 | 0.00 | 0 | 6,300 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Put | | | 3,932.19000 | 3.93219 | 3,766,970 | 18.32 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Call | | | 6,837.72000 | 6.83772 | 7,067,010 | 18.93 | 0.00 | 0 | 6,300 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Put | | | 1,553.97000 | 1.55397 | 1,466,730 | 18.93 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 1,056.18000 | 1.05618 | 1,120,820 | 17.82 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 8,939.90000 | 8.93990 | 8,686,610 | 17.81 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 1,041.62000 | 1.04162 | 1,105,540 | 17.81 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 8,878.23000 | 8.87823 | 8,625,620 | 17.81 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 8,817.55000 | 8.81755 | 8,565,660 | 17.82 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 1,115.69000 | 1.11569 | 1,183,190 | 17.83 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 8,577.35000 | 8.57735 | 8,328,320 | 17.83 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Call | | | 3,079.11000 | 3.07911 | 3,235,670 | 14.49 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Put | | | 3,741.63000 | 3.74163 | 3,574,320 | 14.49 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 3,108.06000 | 3.10806 | 3,265,570 | 14.50 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 3,707.66000 | 3.70766 | 3,541,300 | 14.50 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Call | | | 3,050.52000 | 3.05052 | 3,206,130 | 14.49 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Put | | | 3,776.07000 | 3.77607 | 3,607,810 | 14.49 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 15,250 |
| Total For R214 | | | | | | | | | | | | 108,094,073.36 | 1,576 | 50,100 |
| Total for Bond | | | | | | | | | | | | 868,092,340.75 | 7,940 | 767,636 |
| 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 |

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

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

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

| 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/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 |
| 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 | | | 471.26900 | 471.26900 | 470.00500 | 470.00500 | | | 9,425,380.00 | 2 | 475 |
| GOVI On 05/05/2016 GOVI | | | 479.70400 | 479.70400 | 478.42000 | 478.42000 | | | 0.00 | 0 | 146 |
| GOVI On 04/08/2016 GOVI | | | 488.75400 | 488.75400 | 487.45400 | 487.45400 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | | | 498.73500 | 498.73500 | 497.39600 | 497.39600 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 9,425,380.00 | 2 | 621 |
| 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 | | | 419,850.00000 | 41.98500 | 407,210,000 | | 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 | | | 419,950.00000 | 41.99500 | 407,310,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| GOVI | On | 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 | | | 420,050.00000 | 42.00500 | 407,410,000 | | 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 | | | 395,900.00000 | 39.59000 | 383,060,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2016 | GOVI | 517.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2016 | GOVI | 517.99 | Put | | | 395,700.00000 | 39.57000 | 382,860,000 | | 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 | | | 395,800.00000 | 39.58000 | 382,960,000 | | 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 | | | 335,360.00000 | 33.53600 | 322,360,000 | | 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 | | | 335,460.00000 | 33.54600 | 322,460,000 | | 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 | | | 335,560.00000 | 33.55600 | 322,560,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.11 | Call | | | 212,860.00000 | 21.28600 | 226,250,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.12 | Call | | | 212,760.00000 | 21.27600 | 226,150,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.13 | Call | | | 212,660.00000 | 21.26600 | 226,050,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 9,425,380.00 | 2 | 621 |
| Total for GOVI | | | | | | | | | | | | 9,425,380.00 | 2 | 621 |
| AL37 | On | 04/02/2016 | Index Future | | | 455.23100 | 455.23100 | 454.22600 | 454.22600 | | | 0.00 | 0 | 2 |
| AL37 | On | 05/05/2016 | Index Future | | | 463.37800 | 463.37800 | 462.35900 | 462.35900 | | | 0.00 | 0 | 2 |
| AL37 | On | 04/08/2016 | Index Future | | | 472.12100 | 472.12100 | 471.08900 | 471.08900 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 4 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 4 |
| AL7T | On | 04/02/2016 | Index Future | | | 519.08400 | 519.08400 | 517.71300 | 517.71300 | | | 0.00 | 0 | 0 |
| AL7T | On | 05/05/2016 | Index Future | | | 528.37500 | 528.37500 | 526.98200 | 526.98200 | | | 0.00 | 0 | 0 |
| AL7T | On | 04/08/2016 | Index Future | | | 538.34300 | 538.34300 | 536.93300 | 536.93300 | | | 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 | | | 471.25700 | 471.25700 | 469.90400 | 469.90400 | | | 0.00 | 0 | 639 |
| ALBI | On | 05/05/2016 | Index Future | | | 479.69200 | 479.69200 | 478.31700 | 478.31700 | | | 0.00 | 0 | 44 |
| ALBI | On | 04/08/2016 | Index Future | | | 488.74200 | 488.74200 | 487.34900 | 487.34900 | | | 0.00 | 0 | 0 |
| ALBI | On | 03/11/2016 | Index Future | | | 498.72200 | 498.72200 | 497.28900 | 497.28900 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 683 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 683 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IGOV On 04/02/2016 Index Future | | | 233.43000 | 233.43000 | 233.48100 | 233.48100 | | | 0.00 | 0 | 700 |
| IGOV On 05/05/2016 Index Future | | | 237.57600 | 237.57600 | 237.62900 | 237.62900 | | | 0.00 | 0 | 554 |
| IGOV On 04/08/2016 Index Future | | | 242.05100 | 242.05100 | 242.10800 | 242.10800 | | | 0.00 | 0 | 0 |
| IGOV On 03/11/2016 Index Future | | | 246.97400 | 246.97400 | 247.02800 | 247.02800 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,254 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,254 |
| ILBI On 04/02/2016 Index Future | | | 632.39900 | 632.39900 | 632.57700 | 632.57700 | | | 0.00 | 0 | 157 |
| ILBI On 05/05/2016 Index Future | | | 643.14000 | 643.14000 | 643.32200 | 643.32200 | | | 0.00 | 0 | 0 |
| ILBI On 04/08/2016 Index Future | | | 654.83900 | 654.83900 | 655.02800 | 655.02800 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 157 |
| Total for Index | | | | | | | | | 0.00 | 0 | 2,098 |
| JIBAR f On 17/02/2016 Jibar Future | | | 6.86000 | 93.14000 | 6.90000 | 93.10000 | | | 0.00 | 0 | 2,000 |
| JIBAR f On 16/03/2016 Jibar Future | | | 12.12000 | 87.88000 | 7.14000 | 92.86000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/04/2016 Jibar Future | | | 7.29000 | 92.71000 | 7.30000 | 92.70000 | | | 0.00 | 0 | 0 |
| JIBAR f On 18/05/2016 Jibar Future | | | 7.43000 | 92.57000 | 7.46000 | 92.54000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/06/2016 Jibar Future | | | 7.53000 | 92.47000 | 7.55000 | 92.45000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/07/2016 Jibar Future | | | 7.69000 | 92.31000 | 7.73000 | 92.27000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/09/2016 Jibar Future | | | 7.92000 | 92.08000 | 7.97000 | 92.03000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 Jibar Future | | | 8.16000 | 91.84000 | 8.18000 | 91.82000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 8.35000 | 91.65000 | 8.38000 | 91.62000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 8.52000 | 91.48000 | 8.59000 | 91.41000 | | | 0.00 | 0 | 500 |
| JIBAR f On 20/09/2017 Jibar Future | | | 8.66000 | 91.34000 | 8.73000 | 91.27000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 Jibar Future | | | 8.79000 | 91.21000 | 8.87000 | 91.13000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 2,500 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 2,500 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 2,500 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 106.01850 | 106.01850 | 106.32438 | 106.32438 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 103.38803 | 103.38803 | 103.69858 | 103.69858 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 19/12/2016 Interest Rate Swap | | | 100.27935 | 100.27935 | 100.29765 | 100.29765 | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 Interest Rate Swap | | | 100.36419 | 100.36419 | 100.38584 | 100.38584 | | | 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 | | | 101.06623 | 101.06623 | 101.09635 | 101.09635 | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 100.66758 | 100.66758 | 100.67506 | 100.67506 | | | 0.00 | 0 | 0 |
| Total 2Y STND 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 2Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 17/12/2020 Interest Rate Swap | | | 102.61704 | 102.61704 | 102.84171 | 102.84171 | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 102.23724 | 102.23724 | 102.46884 | 102.46884 | | | 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 : | | | | | | | | | 877,517,720.75 | 7,942 | 772,855 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.63263 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81915 | | | 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 | | | 10.52000 | 100.06962 | 10.52000 | 99.98510 | | 2,104,000,000,000.00 | | 200,000,000 | 4,400,000,000 |
| Total AA05 SPOT | | | | | | | | 2,104,000,000,000.00 | | 200,000,000 | 4,400,000,000 |
| Total For AA05 | | | | | | | | 2,104,000,000,000.00 | | 200,000,000 | 4,400,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.31762 | | | 0.00 | 0 | 400,000,000 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| AA07 On 15/04/2021 Spot Bond | | | 11.10500 | 96.54088 | 11.10500 | 96.45540 | | | 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 | 104.70800 | 10.00000 | 104.62600 | | | 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 | 101.50320 | | | 0.00 | 0 | 450,000,000 |
| Total AB010 SPOT | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For AB010 | | | | | | | | | 0.00 | 0 | 450,000,000 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.48456 | | | 0.00 | 0 | 845,000,000 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 845,000,000 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 845,000,000 |
| AB013 On 21/11/2018 Spot Bond | | | 10.91000 | 95.44357 | 10.91000 | 95.36005 | | | 0.00 | 0 | 335,000,000 |
| Total AB013 SPOT | | | | | | | | | 0.00 | 0 | 335,000,000 |
| Total For AB013 | | | | | | | | | 0.00 | 0 | 335,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.28246 | 100.00000 | 11.20066 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|--------------------|---------------|
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 102.14136 | 10.84000 | 102.05254 | | | | 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 | 9.54872 | 100.00000 | 9.49212 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 104.63174 | 11.37000 | 104.53642 | | | | 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 | 11.34283 | 100.00000 | 11.25969 | | | | 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 | 89.65038 | 11.81000 | 89.56442 | | | | 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 | 11.47208 | 100.00000 | 11.38800 | | | | 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 | 100.18285 | | | | 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 | | | 9.99500 | 102.83838 | 9.99500 | 102.75575 | | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | | | 3.02000 | 118.04881 | 3.02000 | 267.50147 | | | 966,400,000,000.00 | 320,000,000 | 920,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | | 966,400,000,000.00 | 320,000,000 | 920,000,000 | |
| Total For ABCPI3 | | | | | | | | | 966,400,000,000.00 | 320,000,000 | 920,000,000 | |
| ABFN06 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00048 | | | | 0.00 | 0 | 0 |
| Total ABFN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN06 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58242 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99022 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.01338 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.70780 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26496 | | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.97511 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.93384 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.08703 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68129 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.72444 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.35000 | 178.04038 | 2.35000 | 177.96190 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 181.43329 | 2.17000 | 181.35595 | | | | 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 | 194.06521 | 1.82000 | 193.98798 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ABN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 9.39125 | 83.62851 | 9.39125 | 83.56700 | | | | 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 | | | 9.39125 | 83.62851 | 9.39125 | 83.56700 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90246 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ABN39 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ABN39 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ABN45 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43000 | | | | 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 | 100.82000 | | | | 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 | 100.50322 | | | | 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 | 100.35374 | | | | 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 | 99.48000 | | | | 0.00 | 0 | 0 |
| Total ABN49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN49 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN52 On 18/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.78000 | | | | 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 | 98.49000 | | | | 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 | 98.21000 | | | | 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 | 100.67187 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.25946 | | | | 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 | 96.33000 | | | | 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 | 96.09000 | | | | 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 | | | 2.88000 | 93.07415 | 2.88000 | 111.86310 | | | | 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 | | | 2.64000 | 100.46524 | 2.64000 | 165.88757 | | | | 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 | | | 2.49000 | 114.29036 | 2.49000 | 219.30768 | | | | 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 | 94.56000 | | | | 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 | | | 11.10000 | 87.15765 | 11.10000 | 87.07965 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 106.93000 | | | | 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 | 32.59000 | | | | 0.00 | 0 | 0 |
| Total ABN71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN71 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.61253 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 102.18000 | | | | 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 | 110.22500 | | | | 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 | 106.97208 | 9.63000 | 106.88964 | | | | 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 | 105.88000 | | | | 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 | | | 11.04500 | 97.77681 | 11.04500 | 97.69068 | | | | 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 | | | 10.48000 | 87.68455 | 10.48000 | 87.61117 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN81 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 121.91000 | | | | 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 | 147.13000 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | | | 11.14000 | 97.20007 | 11.14000 | 97.11374 | | | | 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 | 96.37000 | | | | 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 | 101.13373 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.92888 | | | | 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 | | | 9.59500 | 104.23299 | 9.59500 | 104.15252 | | | | 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 | | | 10.95500 | 97.01967 | 10.95500 | 96.93489 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 10.71000 | 97.10131 | 10.71000 | 97.01785 | | | | 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 | | | 11.18500 | 95.38076 | 11.18500 | 95.29525 | | | | 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 | | | 10.70500 | 96.91745 | 10.70500 | 96.83418 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 11.11000 | 95.88042 | 11.11000 | 95.79502 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 11.89000 | 93.79687 | 11.89000 | 93.70762 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 11.89000 | 94.51187 | 11.89000 | 94.42195 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 10.63000 | 93.10310 | 10.63000 | 93.02409 | | | 0.00 | 0 | 2,030,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 11.64000 | 86.38560 | 11.64000 | 86.30508 | | 2,793,600,000,000.00 | | 240,000,000 | 4,535,000,000 |
| Total ABS7 SPOT | | | | | | | | 2,793,600,000,000.00 | | 240,000,000 | 4,535,000,000 |
| Total For ABS7 | | | | | | | | 2,793,600,000,000.00 | | 240,000,000 | 4,535,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 8.51500 | 103.59744 | 8.51500 | 103.52574 | | | 0.00 | 0 | 0 |
| Total ABS9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS9 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.42000 | 219.61183 | 2.42000 | 278.12392 | | | 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 | | | 2.33000 | 130.85065 | 2.33000 | 133.71039 | | | 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 | | | 2.43000 | 132.95355 | 2.43000 | 135.56357 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.01729 | 100.00000 | 0.01716 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 14.91429 | 100.00000 | 14.80498 | | | 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 | 88.37772 | 100.00000 | 87.74038 | | | 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 | 76.66935 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL04L On 20/06/2016 Spot Bond | | | 100.00000 | 88.34951 | 100.00000 | 87.71084 | | | | 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 | 99.92355 | | | | 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 | 99.92355 | | | | 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 | 99.92314 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL085 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92314 | | | | 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 | 99.92396 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95535 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98143 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.99193 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.97086 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92369 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 10.92000 | 98.44485 | 10.92000 | 98.20622 | | | | 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 | 95.28612 | | | | 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 | 257.47093 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 257.57063 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.94466 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 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 | 101.34999 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92478 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.16452 | | | | 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 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.36368 | | | | 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 | 101.51023 | | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.94785 | | | | 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 | 101.51125 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92911 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89213 | | | | 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 | 103.74112 | 10.23000 | 103.65585 | | | | 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 | 105.48037 | | | | 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 | | | 10.98500 | 97.85367 | 10.98500 | 97.76793 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92585 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | 1.75000 | 122.37775 | 1.75000 | 122.32976 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89392 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91997 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86785 | | | | 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 | 101.03561 | | | | 0.00 | 0 | 180,000,000 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.86710 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85845 | | | | 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 | 101.51021 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.91476 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90730 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95195 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96565 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.96892 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.96892 | | | | 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 | 101.00321 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89913 | | | | 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 | 101.02080 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.02054 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00321 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.47931 | | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.98686 | | | | 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 | 100.96161 | | | | 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 | 186.14986 | | | | 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 | 187.48406 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87084 | | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83967 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.44047 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85950 | | | | 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 | 99.26944 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89392 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84802 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84698 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.93520 | | | | 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 | 101.83872 | | | | 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 | 100.07160 | | | | 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 | 100.07050 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 100.93095 | | | | 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 | 100.91513 | | | | 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 | 101.21597 | | | | 0.00 | 0 | 170,000,000 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 170,000,000 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 170,000,000 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93205 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ADCB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB03 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56932 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.38286 | | | | 0.00 | 0 | 300,000,000 |
| Total ADCB05 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ADCB05 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ADCB1 On 31/01/2016 Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | | 0.00 | 0 | 0 |
| Total ADCB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB1U | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 21.19444 | 100.00000 | 18.55365 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP1 On 03/06/2016 Spot Bond | | | 100.00000 | | 0.00000 | 101.14709 | | | | 0.00 | 0 | 0 |
| Total ADCP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP11 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP3 On 31/03/2016 Spot Bond | | | 100.00000 | 94.00472 | 100.00000 | 93.34426 | | | | 0.00 | 0 | 0 |
| Total ADCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| AER011 On 18/11/2016 Spot Bond | | | 100.00000 | 61.41475 | 100.00000 | 60.96949 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 15.52307 | 100.00000 | 15.40929 | | | | 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 | 2.42370 | 100.00000 | 2.40593 | | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24155 | | | | 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 | 100.25027 | | | | 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 | 100.27926 | | | | 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 | 100.23690 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/04/2016 Spot Bond | | | 8.20500 | 101.52764 | 8.20500 | 101.46038 | | | | 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 | 100.29803 | | | | 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 | 100.34260 | | | | 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 | 38.88822 | 100.00000 | 38.58815 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1A:On 15/04/2020 Spot Bond | | | 100.00000 | 10.62074 | 100.00000 | 10.53879 | | | | 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 | | | 10.45500 | 98.37450 | 10.45500 | 98.29191 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|---------------|
| Total AIR01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 11.14000 | 105.59712 | 11.14000 | 105.50333 | | | 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 | | | 8.53500 | 104.52566 | 8.53500 | 104.45301 | | | 0.00 | 0 | 0 |
| Total AIR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 10.84000 | 93.02241 | 10.84000 | 92.94151 | | | 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 | 14.40200 | 100.00000 | 14.30658 | | | 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 | | | 11.40500 | 91.92279 | 11.40500 | 91.83880 | | | 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 | | | 2.89000 | 169.80159 | 2.89000 | 169.71933 | | 644,182,734,000.00 | | 222,900,600 | 0 |
| Total AIRL01 SPOT | | | | | | | | 644,182,734,000.00 | | 222,900,600 | 0 |
| Total For AIRL01 | | | | | | | | 644,182,734,000.00 | | 222,900,600 | 0 |
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15884 | | | 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 | 100.73660 | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78850 | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.78460 | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 28.53986 | 100.00000 | 28.33068 | | | 0.00 | 0 | 0 |
| Total AS116U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS116U | | | | | | | | | 0.00 | 0 | 0 |
| ASN00 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 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 ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN002 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79998 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total ASN004 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For ASN004 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| ASN004 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14394 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81807 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 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 |
| ASN008 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 |
| ASN010 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89213 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72165 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 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 |
| ASN014 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 |
| ASN015 On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.64000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN016 On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93908 | | | | 0.00 | 0 | 0 |
| Total ASN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN017 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN017 On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.59239 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN020: On 07/12/2033 Spot Bond | | | 2.74000 | 132.85341 | 2.74000 | 238.16506 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN022: 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 |
| ASN024: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.10728 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN028: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 87.36474 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN032: 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 |
| ASN034: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.81064 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN036: On 07/12/2033 Spot Bond | | | 2.75500 | 167.08148 | 2.75500 | 211.59197 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN037: 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 |
| ASN041: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82441 | | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN046: 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 |
| ASN048: 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 |
| ASN051: On 24/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79031 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.35586 | | | | 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 | 100.25404 | | | | 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 | 100.17147 | | | | 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 | 100.02216 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.93415 | | | | 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 | 98.77644 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 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 | 101.30537 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96036 | | | | 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 | 99.76880 | | | | 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 | 100.55282 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| 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 | 84.12282 | | | | 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 | 100.51512 | | | | 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 | 101.03542 | | | | 0.00 | 5,333,400 | 2,666,700 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 5,333,400 | 2,666,700 |
| Total For ASN078 | | | | | | | | | | 0.00 | 5,333,400 | 2,666,700 |
| ASN08: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.87827 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13652 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95121 | | | | 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 | 101.48498 | | | | 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 | 100.72543 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN090 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.47798 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 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 |
| ASN092 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.19195 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN093 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 |
| ASN095 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.82713 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN097 On 17/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44608 | | | | 0.00 | 0 | 0 |
| Total ASN098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN098 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN099 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 57.11979 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN110 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.36959 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90434 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 08/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.23589 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN114 On 03/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN115 On 10/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 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 ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN117 On 21/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16482 | | | | 0.00 | 0 | 0 |
| Total ASN117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN117 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN118 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN118 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119 On 27/01/2018 Spot Bond | | | 100.00000 | 21.23023 | 100.00000 | 21.07462 | | 230,000,000,000,000.00 | | 12,300,000,000 | 12,300,000,000 | |
| Total ASN119 SPOT | | | | | | | | 10,000,000,000,000.00 | | 12,300,000,000 | 12,300,000,000 | |
| Total For ASN119 | | | | | | | | 10,000,000,000,000.00 | | 12,300,000,000 | 12,300,000,000 | |
| ASN35U On 20/12/2016 Spot Bond | | | 100.00000 | 53.86746 | 100.00000 | 53.51058 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38U On 20/12/2017 Spot Bond | | | 100.00000 | 30.27796 | 100.00000 | 30.05605 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39U On 20/12/2017 Spot Bond | | | 100.00000 | 30.36578 | 100.00000 | 30.14322 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40U On 20/12/2017 Spot Bond | | | 100.00000 | 29.97061 | 100.00000 | 29.75094 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43U On 10/03/2017 Spot Bond | | | 100.00000 | 43.52346 | 100.00000 | 43.20445 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN49U On 19/09/2016 Spot Bond | | | 100.00000 | 61.00578 | 100.00000 | 60.55865 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50U On 16/03/2018 Spot Bond | | | 100.00000 | 22.35562 | 100.00000 | 22.19177 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN55U On 29/12/2016 Spot Bond | | | 100.00000 | 59.71369 | 100.00000 | 59.27603 | | | | 0.00 | 0 | 0 |
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN56U On 29/06/2016 Spot Bond | | | 100.00000 | 88.07287 | 100.00000 | 87.44971 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN56U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 1.60141 | 100.00000 | 1.58967 | | | | 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 | 17.27216 | 100.00000 | 17.14557 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97809 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78429 | | | | 0.00 | 0 | 0 |
| Total BAR003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR003 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79914 | | | | 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 | | | 10.38000 | 101.94569 | 10.38000 | 101.86116 | | | | 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 | 100.65312 | | | | 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 | 99.94287 | | | | 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 | 101.04984 | | | | 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 | 101.57469 | | | | 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 | | | 11.20500 | 95.46586 | 11.20500 | 95.38059 | | | | 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 |
| BAW21 On 24/03/2022 Spot Bond | | | 11.37500 | 94.27514 | 11.37500 | 94.18921 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.23587 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 21.86422 | 100.00000 | 21.70397 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.33094 | | | | 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 | | | 10.14500 | 102.97869 | 10.14500 | 102.89519 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA01 On 31/03/2016 Spot Bond | | | 11.06065 | 101.32590 | 11.06065 | 101.23525 | | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90582 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.69266 | 99.67666 | 12.69266 | 99.38459 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92545 | | | | 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 | | | 11.31065 | 100.90638 | 11.31065 | 100.81530 | | | | 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 | | | 11.31065 | 101.16785 | 11.31065 | 100.93655 | | | | 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 | 101.07062 | 11.06000 | 101.04253 | | | | 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 | | | 10.70348 | 98.99122 | 10.70348 | 100.68556 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.33058 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.94222 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.94222 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA20 On 30/06/2017 Spot Bond | | | 12.61372 | 98.67334 | 12.61372 | 99.23959 | | | | 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 | | | 12.92000 | 99.01921 | 12.92000 | 98.53359 | | | | 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 | 99.90621 | | | | 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 | | | 12.84500 | 81.04716 | 12.84500 | 96.92284 | | | | 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 |
| BAYA30 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84659 | | | | 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 | | | 12.85500 | 78.80273 | 12.85500 | 96.23655 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82361 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84276 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84276 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.90595 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81440 | | | | 0.00 | 0 | 0 |
| Total BAYA37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA37 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86647 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11350 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86647 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81593 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83958 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86658 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70832 | | | | 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 | | | 14.06065 | 101.57880 | 14.06065 | 101.46677 | | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB02 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/12/2016 Spot Bond | | | 15.78931 | 101.06846 | 15.78931 | 100.83613 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/03/2017 Spot Bond | | | 14.75565 | 100.68425 | 14.75565 | 100.78158 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09038 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09038 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.09038 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.12824 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95738 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC11 On 31/12/2016 Spot Bond | | | 100.00000 | 53.03187 | 100.00000 | 52.73060 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD11 On 30/06/2035 Spot Bond | | | 100.00000 | 20.21565 | 100.00000 | 20.06748 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD21 On 30/06/2035 Spot Bond | | | 100.00000 | 18.39851 | 100.00000 | 18.26366 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 11.35711 | 100.00000 | 11.27387 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD41 On 30/06/2035 Spot Bond | | | 100.00000 | 11.36701 | 100.00000 | 11.28278 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD51 On 30/06/2035 Spot Bond | | | 100.00000 | 13.73128 | 100.00000 | 13.63064 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.89792 | 100.00000 | 11.81071 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC101L On 19/02/2016 Spot Bond | | | 100.00000 | 95.30026 | 100.00000 | 94.55959 | | | | 0.00 | 0 | 0 |
| Total BC101U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC101U | | | | | | | | | | 0.00 | 0 | 0 |
| BC102L On 04/03/2016 Spot Bond | | | 100.00000 | 91.93955 | 100.00000 | 91.25000 | | | | 0.00 | 0 | 0 |
| Total BC102U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC102U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17060 | | | | 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 | 100.46542 | | | | 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 | 100.28722 | | | | 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 | 0.00000 | 101.46846 | | | | 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 | 11.89583 | 100.00000 | 11.80864 | | | | 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 | 11.89583 | 100.00000 | 11.80864 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.32000 | 101.93562 | 2.32000 | 185.63292 | | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 9.66000 | 88.89888 | 9.66000 | 141.51441 | | | | 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 | | | 9.66000 | 90.30282 | 9.66000 | 142.09352 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 10.04500 | 88.95460 | 10.04500 | 88.88317 | | | | 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 | | | 9.61500 | 97.70610 | 9.61500 | 97.63051 | | | | 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 | 10.16098 | 100.00000 | 10.08568 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 8.79302 | 100.00000 | 8.72786 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2U On 23/11/2032 Spot Bond | | | 100.00000 | 8.79302 | 100.00000 | 8.72786 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2U On 21/11/2032 Spot Bond | | | 100.00000 | 9.32831 | 100.00000 | 9.25918 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2U On 21/11/2032 Spot Bond | | | 100.00000 | 0.00004 | 100.00000 | 0.00004 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2U On 21/11/2032 Spot Bond | | | 100.00000 | 12.48055 | 100.00000 | 12.38807 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2U On 21/11/2032 Spot Bond | | | 100.00000 | 17.23867 | 100.00000 | 17.11092 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 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 | 100.18031 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG22A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.61992 | | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22B On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.19430 | | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20505 | | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22D On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23476 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22YI On 21/07/2016 Spot Bond | | | 100.00000 | 81.98198 | 100.00000 | 81.43177 | | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93809 | | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93688 | | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93648 | | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93168 | | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.92529 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 51.45171 | 100.00000 | 63.84496 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 51.45171 | 100.00000 | 63.84496 | | | | 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 | 101.03042 | | | | 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 | 101.04872 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 9.64500 | 102.46585 | 9.64500 | 102.38633 | | | | 0.00 | 0 | 300,000,000 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10360 | | | | 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 | 101.20095 | | | | 0.00 | 0 | 0 |
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 36.86102 | 100.00000 | 36.59085 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42YI On 15/03/2017 Spot Bond | | | 100.00000 | 36.86102 | 100.00000 | 36.59085 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.79156 | | | | 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 | | | 12.67000 | 96.76401 | 12.67000 | 96.66610 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.80557 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 12.56000 | 86.54195 | 12.56000 | 92.07874 | | | | 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 | | | 12.70500 | 97.34841 | 12.70500 | 100.00946 | | | | 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 | 101.53464 | | | | 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 | | | 13.14000 | 97.06780 | 13.14000 | 99.02497 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.57751 | | | | 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 | | | 12.70500 | 96.73185 | 12.70500 | 99.30356 | | | | 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 | 107.50329 | | | | 0.00 | 0 | 0 |
| Total BGR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR02 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67753 | | | | 0.00 | 0 | 0 |
| Total BGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34992 | | | | 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 | 100.36430 | | | | 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 | | | 10.33500 | 70.92102 | 10.33500 | 96.53805 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BIDC5C On 05/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87349 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BDC50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDC50 | | | | | | | | | | 0.00 | 0 | 0 |
| BDC51 On 14/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.55580 | | | | 0.00 | 0 | 0 |
| Total BDC51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDC51 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A1 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10452 | | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR16 On 17/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.20265 | | | | 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 | 102.21653 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06 On 12/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.46720 | | | | 0.00 | 0 | 0 |
| Total BTC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC064 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06 On 22/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29376 | | | | 0.00 | 0 | 0 |
| Total BTC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC067 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97801 | | | | 0.00 | 0 | 0 |
| Total BTC071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC071 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC07 On 20/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17730 | | | | 0.00 | 0 | 0 |
| Total BTC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC078 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC08 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.84584 | | | | 0.00 | 0 | 0 |
| Total BTC080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC080 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC08 On 05/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87245 | | | | 0.00 | 0 | 0 |
| Total BTC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC081 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC08 On 18/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.62581 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BTC083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC083 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC083 On 17/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.89372 | | | | 0.00 | 0 | 0 |
| Total BTC084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC084 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC084 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.53252 | | | | 0.00 | 0 | 0 |
| Total BTC085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC085 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC085 On 01/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.79747 | | | | 0.00 | 0 | 0 |
| Total BTC086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC086 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC086 On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.23286 | | | | 0.00 | 0 | 0 |
| Total BTC087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC087 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC087 On 06/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.69683 | | | | 0.00 | 0 | 0 |
| Total BTC088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC088 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC088 On 12/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.73883 | | | | 0.00 | 0 | 0 |
| Total BTC089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC089 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC089 On 18/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.62532 | | | | 0.00 | 0 | 0 |
| Total BTC090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC090 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC090 On 09/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79559 | | | | 0.00 | 0 | 0 |
| Total BTC091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC091 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC091 On 25/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.59804 | | | | 0.00 | 0 | 0 |
| Total BTC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC092 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC092 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17996 | | | | 0.00 | 0 | 0 |
| Total BTC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC094 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 57.88661 | 100.00000 | 57.46234 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.74963 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.77547 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93818 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57991 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 23.98306 | 100.00000 | 23.80728 | | | | 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 | | | 10.84500 | 105.76411 | 10.84500 | 105.67209 | | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.60697 | | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 9.19500 | 102.79978 | 9.19500 | 102.72396 | | | | 0.00 | 0 | 250,000,000 |
| Total CBL11 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For CBL11 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 16.55500 | 93.87992 | 16.55500 | 93.75693 | | | | 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 | 97.46972 | | | | 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 | | | 14.35500 | 93.35140 | 14.35500 | 93.24596 | | | | 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 | | | 10.29500 | 100.90473 | 10.29500 | 100.82128 | | | | 0.00 | 0 | 1,500,000,000 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.19429 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 14.35500 | 95.90766 | 14.35500 | 95.79933 | | | | 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 | 95.79765 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL21 On 06/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.80035 | | | | 0.00 | 0 | 0 |
| Total CBL21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL21 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 12.10500 | 90.26832 | 12.10500 | 90.18091 | | | | 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 | 101.73081 | | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.90524 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 11.56500 | 106.24804 | 11.56500 | 106.15018 | | | | 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 | | | 11.62000 | 101.55937 | 11.62000 | 101.46538 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 11.47000 | 102.50828 | 11.47000 | 102.41410 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67717 | | | | 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 | | | 13.04500 | 103.94463 | 13.04500 | 103.83547 | | | | 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 | 102.18057 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR13 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.51467 | | | | 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 | 105.64510 | 10.00000 | 105.56260 | | | | 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 | 100.50387 | | | | 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 | 101.04803 | | | | 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 | 100.11317 | | | | 0.00 | 0 | 0 |
| Total CGR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR17 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR18 On 04/05/2018 Spot Bond | | | 100.00000 | 16.65558 | 100.00000 | 16.53483 | | | | 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 | 24.84923 | 100.00000 | 24.66710 | | | | 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 | 23.10266 | 100.00000 | 22.93333 | | | | 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 | 100.52396 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74981 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.77679 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80817 | | | | 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 | 101.56457 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68672 | | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG08 On 03/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07538 | | | | 0.00 | 0 | 0 |
| Total CIG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN179 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98011 | | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 100.84350 | 10.11000 | 100.76156 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.52407 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 128.20973 | 2.76000 | 128.14910 | | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.23120 | | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 125.65392 | 3.14000 | 128.17265 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN194 On 31/08/2016 Spot Bond | | | 8.25000 | 103.49904 | 8.25000 | 103.42971 | | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.13000 | 133.65070 | 3.13000 | 127.52160 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 13/09/2016 Spot Bond | | | 2.40000 | 133.49598 | 2.40000 | 127.38155 | | | | 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 | 101.29638 | | | | 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 | | | 9.60500 | 101.74094 | 9.60500 | 101.66274 | | | | 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 | 100.20586 | | | | 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 | 100.21274 | | | | 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 | | | 9.65500 | 101.74868 | 9.65500 | 101.67008 | | | | 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 | | | 9.65500 | 101.74868 | 9.65500 | 101.67008 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 09/12/2016 Spot Bond | | | 9.70500 | 100.43966 | 9.70500 | 100.36167 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96589 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.05655 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58930 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 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 |
| CLN239 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52776 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2019 Spot Bond | | | 9.35000 | 104.07888 | 9.35000 | 104.00138 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 9.35000 | 104.07888 | 9.35000 | 104.00138 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 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 |
| CLN247 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23693 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.02899 | | | | 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 | 101.29174 | | | | 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 | 101.29174 | | | | 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 | 101.29174 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97860 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 10.78500 | 100.40349 | 10.78500 | 100.31659 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN263 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36121 | | | | 0.00 | 0 | 0 |
| Total CLN263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN263 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN264 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.53496 | | | | 0.00 | 0 | 0 |
| Total CLN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN264 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN265 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07763 | | | | 0.00 | 0 | 0 |
| Total CLN265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN265 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN266 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07247 | | | | 0.00 | 0 | 0 |
| Total CLN266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN266 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN267 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10209 | | | | 0.00 | 0 | 0 |
| Total CLN267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN267 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47964 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68630 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24273 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78437 | | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.02094 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67716 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97448 | | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84479 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.20932 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66624 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83614 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71607 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02599 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69243 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00619 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76509 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN300 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 193.99283 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.86716 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 194.12043 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 193.22467 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 193.93358 | | | | 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 | 190.26078 | | | | 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 | 191.60641 | | | | 0.00 | 0 | 0 |
| Total CLN311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN311 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN311 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.81449 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 12.38000 | 89.25174 | 12.38000 | 89.16343 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 12.90000 | 90.70865 | 12.90000 | 90.61523 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73321 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.01569 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.77428 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09297 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.92232 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 106.59503 | 8.80500 | 102.15336 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09185 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 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 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93768 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95330 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 101.01361 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98706 | | | | 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 | 101.34486 | | | | 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 | 87.44746 | | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07140 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN333 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73321 | | | | 0.00 | 0 | 0 |
| Total CLN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN333 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 168.60528 | | | | 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 | 100.02372 | | | | 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 | 101.16603 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73719 | | | | 0.00 | 0 | 150,000,000 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| CLN342 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33699 | | | | 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 | 101.11324 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.87090 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.98450 | | | | 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 | 100.02351 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78360 | | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN348 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71725 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02067 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN351 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35077 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN352 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 |
| CLN353 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93345 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.02447 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82400 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN361 On 20/03/2024 Spot Bond | | | 11.56000 | 98.62111 | 11.56000 | 98.52981 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.91886 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.13174 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 13.70000 | 101.27000 | 13.70000 | 101.15946 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.70884 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 13.73000 | 95.18912 | 13.73000 | 95.08614 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.02000 | 105.19193 | 10.02000 | 105.10720 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.70884 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.07325 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 91.72614 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.90564 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.92358 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92374 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76269 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 11.10500 | 98.91499 | 11.10500 | 98.82692 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84221 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98762 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 101.58206 | 10.98000 | 101.49261 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 104.02074 | 11.00000 | 103.92898 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.02880 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15827 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 13.49000 | 97.10153 | 13.49000 | 96.99711 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.09456 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92345 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02425 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98169 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 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 |
| CLN389 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56662 | | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN390 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85741 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 85.00000 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.90434 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25975 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00285 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.23115 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.70994 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.69988 | | | | 0.00 | 0 | 110,000,000 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90434 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01361 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70694 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68531 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.90158 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82867 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN405 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 79.68151 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90657 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.07185 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN408 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29947 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00321 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00841 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.30092 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99282 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.18981 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.04476 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31963 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 20/09/2020 Spot Bond | | | 4.00000 | 101.46574 | 4.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02204 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.09664 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 43.11545 | 7.01000 | 43.69946 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.10700 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.09662 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.48331 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.36518 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.48331 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.80894 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32914 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03438 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.41285 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.31368 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 96.63725 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51919 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59084 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65215 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.31089 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66933 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99802 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.27179 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26209 | | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 160.76752 | | | | 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 | | | 10.04500 | 88.95460 | 10.04500 | 88.88317 | | | | 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 | | | 9.66000 | 32.35202 | 9.66000 | 141.51441 | | | | 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 | | | 9.66000 | 32.81999 | 9.66000 | 142.09352 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF03 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44704 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF04 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64814 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF05 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97640 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF06 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.91735 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF06 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92902 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43435 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF08 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91476 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09297 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83758 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90263 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89735 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90256 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91476 | | | | 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 | 101.61916 | | | | 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 | 100.36023 | | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ02 On 15/09/2016 Spot Bond | | | 9.78500 | 105.75790 | 9.78500 | 105.16053 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total COJ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 9.89500 | 99.57210 | 9.89500 | 99.49330 | | | | 0.00 | 0 | 1,430,000,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 11.15500 | 107.06873 | 11.15500 | 106.97351 | | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 11.31500 | 101.80668 | 11.31500 | 101.71437 | | | | 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 | | | 11.34000 | 95.31491 | 11.34000 | 95.22877 | | | | 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 | | | 11.71000 | 90.59882 | 11.71000 | 90.51434 | | | | 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 | | | 12.39000 | 89.75504 | 12.39000 | 89.66664 | | | | 0.00 | 0 | 350,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 12.39000 | 83.18410 | 12.39000 | 83.10218 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL003 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36037 | | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL01U On 12/12/2019 Spot Bond | | | 100.00000 | 12.49664 | 100.00000 | 12.40504 | | | | 0.00 | 0 | 0 |
| Total CPL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL01U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40659 | | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.83740 | | | | 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 | 101.38350 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02L On 12/03/2020 Spot Bond | | | 100.00000 | 11.22836 | 100.00000 | 11.14606 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03L On 12/12/2018 Spot Bond | | | 100.00000 | 17.84822 | 100.00000 | 17.71741 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL04L On 26/08/2016 Spot Bond | | | 100.00000 | 63.54831 | 100.00000 | 62.95495 | | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05L On 30/10/2018 Spot Bond | | | 100.00000 | 15.95060 | 100.00000 | 17.80573 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL06L On 30/11/2018 Spot Bond | | | 100.00000 | 18.60944 | 100.00000 | 18.47152 | | | | 0.00 | 0 | 0 |
| Total CPL06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL06U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 13.08000 | 87.94685 | 13.08000 | 87.85506 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38L On 10/06/2018 Spot Bond | | | 100.00000 | 23.09810 | 100.00000 | 22.92881 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39L On 10/06/2018 Spot Bond | | | 100.00000 | 15.28453 | 100.00000 | 15.17250 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40L On 10/06/2018 Spot Bond | | | 100.00000 | 23.79615 | 100.00000 | 23.62174 | | | | 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 | 100.00000 | | | | 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 | | | 9.17000 | 98.86220 | 9.17000 | 98.78917 | | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 25/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31804 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| 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 | 101.16000 | | | 0.00 | 0 | 0 |
| Total DENG57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG57 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.41140 | | | 0.00 | 0 | 0 |
| Total DENG58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG58 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | 100.00000 | 41.43093 | 100.00000 | 100.00000 | | 514,000,000,000,000.00 | 55,140,000,000 | 31,500,000,000 | |
| Total DENG59 SPOT | | | | | | | | 14,000,000,000,000.00 | 55,140,000,000 | 31,500,000,000 | |
| Total For DENG59 | | | | | | | | 14,000,000,000,000.00 | 55,140,000,000 | 31,500,000,000 | |
| DENG6 On 27/01/2017 Spot Bond | | | 100.00000 | 44.84448 | 100.00000 | 100.00000 | | 999,000,000,000,000.00 | 39,990,000,000 | 20,000,000,000 | |
| Total DENG61 SPOT | | | | | | | | 19,000,000,000,000.00 | 39,990,000,000 | 20,000,000,000 | |
| Total For DENG61 | | | | | | | | 19,000,000,000,000.00 | 39,990,000,000 | 20,000,000,000 | |
| DLT03L On 12/05/2016 Spot Bond | | | 100.00000 | 84.59854 | 100.00000 | 84.05740 | | 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 | 101.11946 | | | 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 | 100.43601 | | | 0.00 | 0 | 0 | |
| Total DLTB03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DLTB03 | | | | | | | | 0.00 | 0 | 0 | |
| DLTC10 On 03/02/2016 Spot Bond | | | 100.00000 | 0.00000 | 99.89773 | | | 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 | 103.48418 | | | 0.00 | 0 | 0 | |
| Total DLTC11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DLTC11 | | | | | | | | 0.00 | 0 | 0 | |
| DLTC12 On 03/08/2016 Spot Bond | | | 100.00000 | 0.00000 | 99.88973 | | | 0.00 | 0 | 0 | |
| Total DLTC12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DLTC12 | | | | | | | | 0.00 | 0 | 0 | |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 28.37478 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 60,000,000,000 | 30,000,000,000 | |
| Total DNG60U SPOT | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 30,000,000,000 | |
| Total For DNG60U | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 30,000,000,000 | |
| DOL00 On 20/09/2018 Spot Bond | | | 100.00000 | 0.00000 | 101.16396 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total DOL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.14557 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.01880 | | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 58.44173 | | | | 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 | | | 10.84500 | 93.83704 | 10.84500 | 93.75584 | | | | 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 | | | 8.50500 | 104.22152 | 8.50500 | 104.15094 | | | | 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 | | | 10.63000 | 96.07243 | 10.63000 | 95.99134 | | | | 0.00 | 0 | 13,700,000 |
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 13,700,000 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 13,700,000 |
| DV23 On 27/02/2023 Spot Bond | | | 11.04000 | 99.26315 | 11.04000 | 99.17623 | | | | 0.00 | 0 | 13,900,000 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 13,900,000 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 13,900,000 |
| DV24 On 18/02/2024 Spot Bond | | | 10.97000 | 97.65919 | 10.97000 | 97.57420 | | | | 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 | | | 10.99500 | 98.44653 | 10.99500 | 98.36066 | | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC011 On 11/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.01265 | | | | 0.00 | 0 | 0 |
| Total DVC011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC011 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC013 On 25/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.65050 | | | | 0.00 | 0 | 0 |
| Total DVC013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC013 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC013 On 24/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28540 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total DVC014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC014 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC014 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29793 | | | | 0.00 | 0 | 0 |
| Total DVC015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC015 On 18/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82104 | | | | 0.00 | 0 | 0 |
| Total DVC016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC016 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC016 On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85082 | | | | 0.00 | 0 | 0 |
| Total DVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44091 | | | | 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 | 100.58958 | | | | 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 | 100.25006 | | | | 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 | | | 9.70500 | 113.57612 | 9.70500 | 113.48841 | | | | 0.00 | 0 | 3,800,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 3,800,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 3,800,000,000 |
| ECN20 On 14/03/2020 Spot Bond | | | 10.73000 | 100.17041 | 10.73000 | 100.08415 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 10.90500 | 98.66835 | 10.90500 | 98.58204 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 11.09000 | 97.80461 | 11.09000 | 97.71765 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.99000 | 102.18973 | 2.99000 | 102.13925 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EDC01 On 04/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 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 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 | 100.03234 | | | | 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 | 100.02191 | | | | 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 | 100.02584 | | | | 0.00 | 0 | 200,000,000 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| EFS0CI On 28/10/2023 Spot Bond | | | 100.00000 | 16.55245 | 100.00000 | 16.43113 | | | | 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 | | | 2.46500 | 101.19305 | 2.46500 | 101.14754 | | | | 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 | | | 2.37500 | 125.30445 | 2.37500 | 125.24882 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 2.36000 | 112.90892 | 2.36000 | 112.85893 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 2.36000 | 112.35418 | 2.36000 | 112.30445 | | | | 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 | | | 2.34000 | 105.47503 | 2.34000 | 105.42862 | | | | 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 | | | 2.44500 | 101.65222 | 2.44500 | 101.60667 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 11.15500 | 98.05566 | 11.15500 | 97.96797 | | | | 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 | | | 11.05500 | 102.90586 | 11.05500 | 102.81464 | | | | 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 | | | 11.44000 | 95.12189 | 11.44000 | 95.03472 | | | | 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 | | | 11.59000 | 86.15756 | 11.59000 | 92.10534 | | | | 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 | | | 11.73000 | 96.05098 | 11.73000 | 98.51478 | | | | 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 | | | 11.54000 | 93.81511 | 11.54000 | 96.59481 | | | | 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 | 95.40233 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99927 | | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78728 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79523 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51407 | | | | 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 | 101.29866 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01L On 01/09/2018 Spot Bond | | | 100.00000 | 10.00038 | 100.00000 | 9.92708 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02L On 01/09/2019 Spot Bond | | | 100.00000 | 4.09616 | 100.00000 | 4.06613 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1I On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.41302 | | | | 0.00 | 0 | 0 |
| Total EPFC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC16 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1I On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31122 | | | | 0.00 | 0 | 0 |
| Total EPFC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC17 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1I On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38390 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1I On 04/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56423 | | | | 0.00 | 0 | 0 |
| Total EPFC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC19 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2I On 04/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87673 | | | | 0.00 | 0 | 0 |
| Total EPFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC20 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87214 | | | | 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 | 96.72052 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.52960 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 11.63500 | 97.08144 | 11.63500 | 96.99148 | | | | 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 | 98.06669 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.11802 | | | | 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 | 91.25351 | 100.00000 | 90.59858 | | | | 0.00 | 0 | 0 |
| Total EQS10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.63593 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.73544 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.56645 | | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.47386 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.52346 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|------------------------|--------------------|
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.49672 | | | 0.00 | 0 | 100,000,000 |
| Total ERSA18 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ERSA18 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.47680 | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.56643 | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.63403 | | | 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 | | | 9.43500 | 102.23995 | 9.43500 | 102.16272 | | 264,066,780,000.00 | 27,988,000 | 36,524,710,000 | |
| Total ES18 SPOT | | | | | | | | 264,066,780,000.00 | 27,988,000 | 36,524,710,000 | |
| Total For ES18 | | | | | | | | 264,066,780,000.00 | 27,988,000 | 36,524,710,000 | |
| ES23 On 25/01/2023 Spot Bond | | | 10.22500 | 99.08420 | 10.22500 | 99.00280 | | 676,960,440,000.00 | 66,206,400 | 7,756,170,100 | |
| Total ES23 SPOT | | | | | | | | 676,960,440,000.00 | 66,206,400 | 7,756,170,100 | |
| Total For ES23 | | | | | | | | 676,960,440,000.00 | 66,206,400 | 7,756,170,100 | |
| ES26 On 02/04/2026 Spot Bond | | | 10.51000 | 86.21830 | 10.51000 | 86.14595 | | 527,602,000,000.00 | 50,200,000 | 17,555,968,400 | |
| Total ES26 SPOT | | | | | | | | 527,602,000,000.00 | 50,200,000 | 17,555,968,400 | |
| Total For ES26 | | | | | | | | 527,602,000,000.00 | 50,200,000 | 17,555,968,400 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.00500 | 75.82062 | 11.04000 | 75.54200 | | 1,256,597,121,000.00 | 114,184,200 | 124,498,065,100 | |
| Total ES33 SPOT | | | | | | | | 1,256,597,121,000.00 | 114,184,200 | 124,498,065,100 | |
| Total For ES33 | | | | | | | | 1,256,597,121,000.00 | 114,184,200 | 124,498,065,100 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.18000 | 79.68094 | 11.18000 | 79.60993 | | 353,158,312,000.00 | 31,588,400 | 43,520,940,700 | |
| Total ES42 SPOT | | | | | | | | 353,158,312,000.00 | 31,588,400 | 43,520,940,700 | |
| Total For ES42 | | | | | | | | 353,158,312,000.00 | 31,588,400 | 43,520,940,700 | |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77289 | | 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 | 99.00019 | | 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 | 100.25016 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.72792 | | | | 0.00 | 0 | 0 |
| Total FIFB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB03 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50699 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33732 | | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40659 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40446 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC21 On 09/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56759 | | | | 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 | 101.28618 | | | | 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 | 101.37300 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC24 On 11/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.36227 | | | | 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 | 100.44887 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC26 On 06/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.04246 | | | | 0.00 | 0 | 0 |
| Total FIFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC27 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07534 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.11822 | 100.00000 | 0.11736 | | | | 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 | 0.11822 | 100.00000 | 0.11736 | | | | 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 | 10.31110 | 100.00000 | 10.23635 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.03710 | 100.00000 | 9.96433 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.00589 | | | | 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 | 100.49793 | | | | 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 | 101.11559 | | | | 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 | 101.18865 | | | | 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 | | | 10.95500 | 95.01947 | 10.95500 | 94.93644 | | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99870 | | | | 0.00 | 0 | 0 |
| Total FRB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99862 | | | | 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 | 100.09468 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|----------------------|----------------------|
| Total FRB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.79735 | | | 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 | 101.25327 | | | 0.00 | 0 | 170,000,000 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 170,000,000 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 170,000,000 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.41533 | | | 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 | | | 11.80500 | 91.01871 | 11.80500 | 94.54948 | | | 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 | 102.75195 | | | 0.00 | 0 | 1,750,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 0 | 1,750,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 0 | 1,750,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.58529 | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.59324 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For FRB17 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | 11.80500 | 101.81218 | 11.80500 | 101.71651 | | | 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 | 102.01722 | | | 0.00 | 0 | 1,250,000,000 |
| Total FRBC22 SPOT | | | | | | | | | 0.00 | 0 | 1,250,000,000 |
| Total For FRBC22 | | | | | | | | | 0.00 | 0 | 1,250,000,000 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.43000 | 134.72038 | 2.43000 | 135.56357 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.81000 | 119.66276 | 2.81000 | 271.16332 | | | 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 | | | 2.59500 | 107.75586 | 2.59500 | 114.49093 | | 119,991,243,000.00 | | 46,239,400 | 23,119,700 |

| 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 FRBI25 SPOT | | | | | | | | | | 119,991,243,000.00 | 46,239,400 | 23,119,700 |
| Total For FRBI25 | | | | | | | | | | 119,991,243,000.00 | 46,239,400 | 23,119,700 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.21000 | 94.77680 | 3.21000 | 156.48765 | | | | 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 | | | 3.25000 | 103.21724 | 3.25000 | 198.04770 | | | | 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 | | | 7.42300 | 70.77281 | 7.42300 | 70.22605 | | | | 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 | | | 9.34200 | 45.82374 | 9.34200 | 44.93364 | | | | 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 | | | 9.59000 | 44.44479 | 9.59000 | 43.53979 | | | | 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 | 36.86102 | 100.00000 | 36.59085 | | | | 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 | 101.64987 | | | | 0.00 | 0 | 125,000,000 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 125,000,000 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 125,000,000 |
| FRC109 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08193 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC112 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94485 | | | | 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 | 101.03135 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.24051 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | 7.47000 | 100.24051 | 7.47000 | 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 FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00321 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 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 |
| FRC119 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 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95850 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10827 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 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 |
| FRC123 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98762 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC124 On 20/09/2017 Spot Bond | | | 6.00000 | 100.19325 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 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 |
| FRC126 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 |
| FRC127 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04684 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC128 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 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 FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27760 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24148 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 30.81088 | 100.09221 | 30.58487 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90121 | | | | 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 | 86.30631 | | | | 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 | 101.01014 | | | | 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 | 91.46718 | 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 | 101.02072 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93741 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94080 | | | | 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 | 101.21565 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92518 | | | | 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 | 71.15642 | 13.22500 | 71.08015 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87515 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87619 | | | | 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 | 101.28207 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91372 | | | | 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 | | | 3.82500 | 100.21315 | 3.82500 | 103.62093 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95121 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95121 | | | | 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 | 101.62976 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73321 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.85897 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89913 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87932 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.24358 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02088 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74961 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC180 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 46.18123 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.07805 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC182 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16396 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC183 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 |
| FRC184 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19130 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC185 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86994 | | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC186 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94080 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94080 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98051 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56138 | | | | 0.00 | 660,000,000 | 330,000,000 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 660,000,000 | 330,000,000 |
| Total For FRC191 | | | | | | | | | | 0.00 | 660,000,000 | 330,000,000 |
| FRC19: On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.58985 | | | | 0.00 | 0 | 900,000,000 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50472 | | | | 0.00 | 0 | 0 |
| Total FRC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45366 | | | | 0.00 | 0 | 0 |
| Total FRC194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.99074 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39363 | | | | 0.00 | 0 | 0 |
| Total FRC196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC196 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44539 | | | | 0.00 | 0 | 0 |
| Total FRC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39266 | | | | 0.00 | 0 | 0 |
| Total FRC198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39363 | | | | 0.00 | 0 | 0 |
| Total FRC199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC199 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26496 | | | | 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 | 100.24276 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC201 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26496 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC202 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24187 | | | | 0.00 | 0 | 0 |
| Total FRC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC203 On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.96096 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC204 On 06/05/2017 Spot Bond | | | 8.75000 | 102.06740 | 8.75000 | 101.99540 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 104.92995 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 11.26050 | 100.00000 | 11.17796 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 10.38783 | 100.00000 | 10.31169 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 96.28444 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | 100.00000 | 13.88026 | 100.00000 | 13.77853 | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98381 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 29/10/2017 Spot Bond | | | 100.00000 | 38.52124 | 100.00000 | 32.24333 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC211 On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83776 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 10.98968 | 100.00000 | 10.90912 | | | | 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 | 33.48317 | 100.00000 | 33.24042 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.83772 | | | | 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 | 33.45396 | 100.00000 | 33.21142 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83328 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74248 | | | | 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 | 99.86733 | | | | 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 | 99.87526 | | | | 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 | | | 3.24000 | 129.72501 | 3.24000 | 129.65855 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.68739 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.66553 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.66553 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC221 On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63132 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC227 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.06779 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC228 On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92773 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC229 On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81629 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC230 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98762 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC231 On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70604 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC232 On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29835 | | | | 0.00 | 0 | 0 |
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 31/01/2022 Spot Bond | | | 4.10000 | 123.77916 | 4.10000 | 123.70441 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.41351 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC235 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.10096 | | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22238 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02245 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC66 On 31/01/2022 Spot Bond | | | 3.77000 | 111.22098 | 3.77000 | 125.95327 | | | 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 | 101.02489 | | | 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 | | | 3.82000 | 103.62634 | 3.82000 | 125.60999 | | | 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 | | | 3.80000 | 101.71301 | 3.80000 | 125.74718 | | | 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 | | | 3.65000 | 99.67899 | 3.65000 | 131.98395 | | | 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 | | | 3.72000 | 100.95875 | 3.72000 | 145.38681 | | | 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 | 100.02520 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90258 | | | 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 | 101.01861 | | | 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 | 101.17445 | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.13447 | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC94/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96474 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96370 | | | | 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 | 100.94930 | | | | 0.00 | 0 | 0 |
| Total FRD003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD003 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01/ On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.90838 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01U On 22/12/2018 Spot Bond | | | 100.00000 | 16.59918 | 100.00000 | 16.47752 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09U On 26/06/2017 Spot Bond | | | 100.00000 | 41.16060 | 100.00000 | 40.85892 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD11U On 08/11/2016 Spot Bond | | | 100.00000 | 62.92256 | 100.00000 | 62.46637 | | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD13U On 31/12/2019 Spot Bond | | | 100.00000 | 13.25936 | 100.00000 | 13.16219 | | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16139 | | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.34921 | | | | 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 | 100.37375 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.29798 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.39130 | | | 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 | 102.22966 | | | 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 | | | 2.14800 | 84.44808 | 2.14800 | 108.69135 | | | 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 | | | 2.56500 | 105.09241 | 2.56500 | 113.86307 | | | 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 | 100.17427 | | | 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 | 100.25370 | 10.38000 | 100.16906 | | | 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 | 100.25370 | 10.38000 | 100.16906 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS107 On 30/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.03348 | | | 0.00 | 0 | 0 |
| Total FRS107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS107 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 2.70500 | 102.44871 | 2.70500 | 111.17456 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 2.69000 | 213.55359 | 2.69000 | 213.45351 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 2.67500 | 111.79642 | 2.67500 | 111.74423 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 2.72000 | 212.69205 | 2.72000 | 212.59187 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 3.08000 | 110.11429 | 3.08000 | 110.05928 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/03/2038 Spot Bond | | | 2.87000 | 108.15491 | 2.87000 | 108.10272 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS117 On 05/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 63.05200 | | | 0.00 | 0 | 0 |
| Total FRS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS117 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 2.87000 | 108.15491 | 2.87000 | 108.10272 | | 230,089,048,000.00 | | 80,170,400 | 40,085,200 |
| Total FRS119 SPOT | | | | | | | | 230,089,048,000.00 | | 80,170,400 | 40,085,200 |
| Total For FRS119 | | | | | | | | 230,089,048,000.00 | | 80,170,400 | 40,085,200 |
| FRS120 On 07/12/2033 Spot Bond | | | 2.84000 | 115.95261 | 2.84000 | 209.18744 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 2.89000 | 114.29971 | 2.89000 | 207.78857 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 2.61000 | 100.15768 | 2.61000 | 100.11146 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 2.92000 | 163.42193 | 2.92000 | 206.95475 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 3.14500 | 90.42370 | 3.14500 | 103.20616 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 3.25000 | 99.05526 | 3.25000 | 155.85152 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 3.59500 | 83.63539 | 3.59500 | 95.75806 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|---------------|
| FRS129 On 31/03/2028 Spot Bond | | | 3.24000 | 99.18261 | 3.24000 | 156.01027 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 3.30000 | 155.14088 | 3.30000 | 155.06058 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 3.43000 | 194.25870 | 3.43000 | 193.38778 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 81.99114 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 3.52500 | 84.31891 | 3.52500 | 96.87277 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.49500 | 84.68717 | 3.49500 | 97.35533 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/01/2038 Spot Bond | | | 3.30500 | 87.28017 | 3.30500 | 100.48018 | | 301,250,089,000.00 | | 91,149,800 | 0 |
| Total FRS136 SPOT | | | | | | | | 301,250,089,000.00 | | 91,149,800 | 0 |
| Total For FRS136 | | | | | | | | 301,250,089,000.00 | | 91,149,800 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 3.11000 | 158.17066 | 3.11000 | 158.09120 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 3.20000 | 199.46826 | 3.20000 | 199.36658 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS139 On 08/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53014 | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS140 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83904 | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | 0.00 | 0 | 0 |
| FRS141 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 106.38869 | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS142 On 31/03/2028 Spot Bond | | | 3.24000 | 155.94429 | 3.24000 | 156.01027 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.24000 | 155.94429 | 3.24000 | 156.01027 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.57000 | 121.53966 | 2.57000 | 275.42184 | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 2.46000 | 122.41163 | 2.46000 | 277.40029 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 3.18000 | 116.83658 | 3.18000 | 264.75111 | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 2.90000 | 99.18722 | 2.90000 | 132.10083 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04193 | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 2.43000 | 135.62420 | 2.43000 | 135.56357 | | | 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 | 100.24287 | | | 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 | 100.51286 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.87039 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS64 On 26/01/2042 Spot Bond | | | 2.54500 | 110.92500 | 2.54500 | 110.87422 | | | 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 | 44.37008 | 104.97509 | 44.02675 | | | 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 | 47.07868 | 101.07593 | 46.73032 | | | 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 | 41.31095 | 100.44759 | 41.00695 | | | 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 | 45.48775 | 100.76967 | 45.15206 | | | 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 | | | 2.21000 | 120.69915 | 2.21000 | 120.64731 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS82 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS82 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 2.54000 | 95.68648 | 2.54000 | 115.00595 | | | 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 | 99.10734 | | | 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 | | | 2.57000 | 95.45272 | 2.57000 | 114.72470 | | | 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 | 101.49925 | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| FRS90 On 07/12/2023 Spot Bond | | | 2.66000 | 120.83173 | 2.66000 | 273.81560 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76017 | | | 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 | 101.43229 | | | 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 | | | 7.83500 | 103.13874 | 7.83500 | 103.07343 | | 78,350,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total FRX16 SPOT | | | | | | | | '8,350,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For FRX16 | | | | | | | | '8,350,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| FRX17 On 15/09/2017 Spot Bond | | | 8.85500 | 102.70475 | 8.85500 | 102.63143 | | 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 | | | 9.19500 | 105.67364 | 9.19500 | 105.59580 | | 0.00 | 0 | 580,000,000 | |
| Total FRX18 SPOT | | | | | | | | 0.00 | 0 | 580,000,000 | |
| Total For FRX18 | | | | | | | | 0.00 | 0 | 580,000,000 | |
| FRX19 On 15/11/2019 Spot Bond | | | 9.99000 | 98.84345 | 9.99000 | 98.76407 | | 0.00 | 0 | 0 | |
| Total FRX19 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX19 | | | | | | | | 0.00 | 0 | 0 | |
| FRX20 On 01/10/2020 Spot Bond | | | 10.32500 | 97.20039 | 10.32500 | 97.12021 | | 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 | | | 11.10000 | 87.15765 | 11.10000 | 87.07965 | | 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 | | | 11.26000 | 98.71414 | 11.26000 | 98.62554 | | 0.00 | 0 | 25,000,000 | |
| Total FRX24 SPOT | | | | | | | | 0.00 | 0 | 25,000,000 | |
| Total For FRX24 | | | | | | | | 0.00 | 0 | 25,000,000 | |
| FRX26 On 01/10/2026 Spot Bond | | | 11.65000 | 90.22488 | 11.65000 | 90.14118 | | 8,155,000,000,000.00 | 700,000,000 | 2,640,000,000 | |
| Total FRX26 SPOT | | | | | | | | 8,155,000,000,000.00 | 700,000,000 | 2,640,000,000 | |
| Total For FRX26 | | | | | | | | 8,155,000,000,000.00 | 700,000,000 | 2,640,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| FRX30 On 31/01/2030 Spot Bond | | | 11.84500 | 85.87201 | 11.84500 | 85.79120 | | | 0.00 | 0 | 1,790,000,000 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 1,790,000,000 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 1,790,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 11.93500 | 87.38062 | 11.93500 | 87.29808 | | 4,535,300,000,000.00 | | 380,000,000 | 2,010,000,000 |
| Total FRX31 SPOT | | | | | | | | 4,535,300,000,000.00 | | 380,000,000 | 2,010,000,000 |
| Total For FRX31 | | | | | | | | 4,535,300,000,000.00 | | 380,000,000 | 2,010,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.69000 | 71.95581 | 11.69000 | 71.88884 | | 0.00 | | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FRX45 | | | | | | | | 0.00 | | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.81281 | | 0.00 | | 0 | 0 |
| Total FS1A3 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FS1A3 | | | | | | | | 0.00 | | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.82338 | | 0.00 | | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FS1A4 | | | | | | | | 0.00 | | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.84976 | | 0.00 | | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FS1A5 | | | | | | | | 0.00 | | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.89200 | | 0.00 | | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FS1B1 | | | | | | | | 0.00 | | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.92367 | | 0.00 | | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FS1C1 | | | | | | | | 0.00 | | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.06073 | | 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 | 101.43659 | | 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 | 101.32695 | | 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 | 101.48812 | | 0.00 | | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For FS2A5 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.54536 | | | | 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 | 101.59305 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.80281 | | | | 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 | 2.68798 | 100.00000 | 2.66849 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 0.45097 | 100.00000 | 0.44770 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A1L On 20/03/2018 Spot Bond | | | 100.00000 | 14.91429 | 100.00000 | 14.80498 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 2.50220 | 100.00000 | 2.48386 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.41980 | 100.00000 | 0.41672 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.34513 | | | | 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 | | | 10.64500 | 101.63284 | 10.64500 | 101.54647 | | | | 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 | 101.34958 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.39358 | | | | 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 | 101.41118 | | | | 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 | 101.52551 | | | | 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 | 101.66607 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.75383 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 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 |
| GPT35 On 11/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45382 | | | | 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 | 12.34378 | 100.00000 | 12.25330 | | | | 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 | 30.72181 | 100.00000 | 30.49664 | | | | 0.00 | 0 | 0 |
| Total GRB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB02U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 14.61615 | 100.00000 | 14.50903 | | | | 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 | 11.72635 | 100.00000 | 11.64133 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.08507 | | | | 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 | 100.08812 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09191 | | | | 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 | 100.09717 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT02 On 13/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74428 | | | | 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 | 101.37171 | | | | 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 | 101.08720 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.54336 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80508 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31878 | | | | 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 | 0.00002 | 100.00000 | 0.00002 | | | | 0.00 | 0 | 837,200,000 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 837,200,000 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 837,200,000 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48088 | | | | 0.00 | 0 | 102,500,000 |
| Total GSIZ16 SPOT | | | | | | | | | | 0.00 | 0 | 102,500,000 |
| Total For GSIZ16 | | | | | | | | | | 0.00 | 0 | 102,500,000 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00152 | | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 12.90199 | 100.00000 | 12.80846 | | | | 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 | 101.02415 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.91786 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.75061 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC25 On 05/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54583 | | | | 0.00 | 0 | 0 |
| Total HILC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC25 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC26 On 14/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29416 | | | | 0.00 | 0 | 0 |
| Total HILC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC26 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.91264 | 100.00000 | 8.84731 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 8.91264 | 100.00000 | 8.84731 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.45464 | 100.00000 | 9.38534 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.45464 | 100.00000 | 9.38534 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.15151 | 100.00000 | 10.07710 | | | | 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 | 10.15151 | 100.00000 | 10.07710 | | | | 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 | 11.00323 | 100.00000 | 10.92258 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF01 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.25963 | | | | 0.00 | 0 | 0 |
| Total HPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-----------------------|
| HPF03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.36401 | | | 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 | 102.16490 | | | 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 | 105.64500 | 10.00000 | 105.56300 | | | 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 | | | 10.52500 | 103.89246 | 10.52500 | 103.80562 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78376 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67893 | | | 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 | | | 9.93000 | 99.38575 | 9.93000 | 99.30698 | | 203,535,210,000.00 | | 20,497,000 | 757,989,900 |
| Total HWAY20 SPOT | | | | | | | | 203,535,210,000.00 | | 20,497,000 | 757,989,900 |
| Total For HWAY20 | | | | | | | | 203,535,210,000.00 | | 20,497,000 | 757,989,900 |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.45000 | 122.49127 | 2.45000 | 277.58098 | | | 0.00 | 0 | 7,400,000,000 |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | 7,400,000,000 |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | 7,400,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.32000 | 126.14026 | 2.32000 | 285.85307 | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 2.48000 | 98.62641 | 2.48000 | 100.17759 | | | 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 | | | 11.22500 | 84.76377 | 11.22500 | 84.68806 | | | 0.00 | 0 | 11,670,000,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 11,670,000,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 11,670,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.17500 | 84.86618 | 11.17500 | 84.79072 | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|------------------------|---------------|
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 55.51536 | 100.00000 | 55.10847 | | | 0.00 | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | 0.00 | 0 | 0 |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 57.36762 | 100.00000 | 56.94715 | | | 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 | 61.11755 | 100.00000 | 60.67445 | | | 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 | 105.64500 | 10.00000 | 105.56300 | | | 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 | | | 1.93000 | 120.94393 | 1.93000 | 120.89476 | | 32,779,506,000.00 | 16,984,200 | 46,583,867,700 | |
| Total I2025 SPOT | | | | | | | | 32,779,506,000.00 | 16,984,200 | 46,583,867,700 | |
| Total For I2025 | | | | | | | | 32,779,506,000.00 | 16,984,200 | 46,583,867,700 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.93000 | 102.50873 | 1.93000 | 102.46685 | | 1,063,044,000.00 | 550,800 | 40,051,200,000 | |
| Total I2033 SPOT | | | | | | | | 1,063,044,000.00 | 550,800 | 40,051,200,000 | |
| Total For I2033 | | | | | | | | 1,063,044,000.00 | 550,800 | 40,051,200,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.95500 | 126.56977 | 1.94500 | 126.73900 | | 2,320,204,166,000.00 | 1,186,805,200 | 177,362,981,900 | |
| Total I2038 SPOT | | | | | | | | 2,320,204,166,000.00 | 1,186,805,200 | 177,362,981,900 | |
| Total For I2038 | | | | | | | | 2,320,204,166,000.00 | 1,186,805,200 | 177,362,981,900 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.97000 | 127.90133 | 1.97000 | 127.84889 | | 498,205,908,000.00 | 252,896,400 | 84,006,974,700 | |
| Total I2046 SPOT | | | | | | | | 498,205,908,000.00 | 252,896,400 | 84,006,974,700 | |
| Total For I2046 | | | | | | | | 498,205,908,000.00 | 252,896,400 | 84,006,974,700 | |
| I2050 On 31/12/2050 Spot Bond | | | 1.96000 | 136.74358 | 1.96000 | 136.68750 | | 481,005,952,000.00 | 245,411,200 | 47,847,086,899 | |
| Total I2050 SPOT | | | | | | | | 481,005,952,000.00 | 245,411,200 | 47,847,086,899 | |
| Total For I2050 | | | | | | | | 481,005,952,000.00 | 245,411,200 | 47,847,086,899 | |
| IBL21 On 15/03/2016 Spot Bond | | | 9.20500 | 103.63120 | 9.20500 | 103.55369 | | 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 | | | 9.39500 | 104.91332 | 9.39500 | 104.83397 | | 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 | | | 9.02500 | 103.35149 | 9.02500 | 103.27715 | | 0.00 | 0 | 0 | |
| Total IBL28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL28 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.89771 | | | 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 | | | 2.49000 | 98.78190 | 2.49000 | 133.49933 | | | 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 | | | 2.50000 | 101.39183 | 2.50000 | 135.04135 | | | 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 | 100.94700 | | | 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 | | | 9.51500 | 101.46110 | 9.51500 | 101.38382 | | | 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 | 101.39227 | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 10.28500 | 95.31809 | 10.28500 | 95.23975 | | | 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 | | | 10.76000 | 89.26514 | 10.76000 | 89.18807 | | | 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 | 100.88275 | | | 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 | | | 9.69500 | 97.91123 | 9.69500 | 97.83528 | | | 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 | | | 10.75000 | 94.20594 | 10.75000 | 94.12555 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.90559 | | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.16688 | | | | 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 | | | 8.35500 | 99.50245 | 8.35500 | 99.42541 | | | | 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 | | | 10.06500 | 95.79758 | 10.06500 | 95.72064 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93481 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52743 | | | | 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 | | | 9.16500 | 103.35431 | 9.16500 | 103.27884 | | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 10.02500 | 102.10232 | 10.02500 | 102.02093 | | | | 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 | | | 11.19000 | 99.79521 | 11.19000 | 99.70667 | | | | 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 | 100.62052 | | | | 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 | 100.08357 | | | | 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 | 99.65101 | | | | 0.00 | 0 | 30,000,000 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00003 | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.99996 | | | 0.00 | 0 | 400,000,000 |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.00562 | | | 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 | | | 3.23000 | 129.79604 | 3.23000 | 129.72964 | | | 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 | 100.68458 | | | 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 | 19.77335 | 100.00000 | 19.62841 | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50245 | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55086 | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | 100.25840 | 0.00000 | 101.40644 | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45068 | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 11.24000 | 96.21117 | 11.24000 | 96.12449 | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 10.00000 | 100.13413 | 10.00000 | 100.05363 | | | 0.00 | 0 | 36,500,000,000 |
| Total IBL79 SPOT | | | | | | | | | 0.00 | 0 | 36,500,000,000 |
| Total For IBL79 | | | | | | | | | 0.00 | 0 | 36,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| IBL82 On 29/01/2019 Spot Bond | | | 100.00000 | 8.65336 | 100.00000 | 8.58993 | | | 000,000,000,000,000.00 | 20,000,000,000 | 14,000,000,000 |
| Total IBL82 SPOT | | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 14,000,000,000 |
| Total For IBL82 | | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 14,000,000,000 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.01615 | 100.00000 | 0.01604 | | | 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 | 100.18246 | | | 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 | 99.81788 | | | 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 | | | 10.83500 | 93.26206 | 10.83500 | 93.18143 | | | 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 | 101.52714 | | | 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 | 101.03589 | | | 0.00 | 0 | 300,000,000 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| IDCG06 On 24/11/2024 Spot Bond | | | 11.49000 | 91.20433 | 11.49000 | 91.12040 | | | 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 | 0.00000 | 101.66178 | | | 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 | | | 12.25500 | 95.90308 | 12.25500 | 95.72472 | | | 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 | 100.01357 | 5.00000 | 99.97316 | | | 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 | 101.42688 | 5.00000 | 101.38582 | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.53494 | 4.00000 | 101.50180 | | | 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 | 101.16458 | 4.00000 | 101.13176 | | | 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 | 88.12909 | 100.00000 | 87.50846 | | | 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 | 88.07961 | 100.00000 | 87.45934 | | | 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 | 88.07961 | 100.00000 | 87.45934 | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.89000 | 94.44312 | 9.89000 | 94.36842 | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 104.69309 | 9.20000 | 104.61514 | | | 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 | 8.22631 | 100.00000 | 8.16602 | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.91794 | | | 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 | 33.33531 | 100.00000 | 33.09099 | | | 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 | 30.75669 | 100.00000 | 32.25196 | | | 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 | 2.46626 | 100.00000 | 2.45229 | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 9.55263 | 100.00000 | 9.48262 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 12.47017 | 100.00000 | 12.37977 | | | | 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 | 13.04706 | 100.00000 | 12.95143 | | | | 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 | 8.87947 | 100.00000 | 8.82065 | | | | 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 | 59.32074 | 100.00000 | 58.88595 | | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 11.07379 | 100.00000 | 10.99263 | | | | 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 | 18.60225 | 100.00000 | 18.46592 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN315U On 25/06/2016 Spot Bond | | | 100.00000 | 74.11612 | 100.00000 | 73.68268 | | | | 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 | 87.58009 | 100.00000 | 86.97470 | | | | 0.00 | 0 | 0 |
| Total IN316U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN316U | | | | | | | | | | 0.00 | 0 | 0 |
| IN317U On 20/12/2016 Spot Bond | | | 100.00000 | 74.86405 | 100.00000 | 74.43544 | | | | 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 | 38.27563 | 100.00000 | 38.02877 | | | | 0.00 | 0 | 0 |
| Total IN318U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN318U | | | | | | | | | | 0.00 | 0 | 0 |
| IN319U On 20/12/2017 Spot Bond | | | 100.00000 | 38.27563 | 100.00000 | 38.02877 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN324U On 01/03/2017 Spot Bond | | | 100.00000 | 44.52126 | 100.00000 | 44.19495 | | | 0.00 | 0 | 0 |
| Total IN324U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN324U | | | | | | | | | 0.00 | 0 | 0 |
| IN325U On 15/02/2016 Spot Bond | | | 100.00000 | 97.60620 | 100.00000 | 96.83966 | | | 0.00 | 0 | 0 |
| Total IN325U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN325U | | | | | | | | | 0.00 | 0 | 0 |
| IN617U On 19/04/2016 Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | 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 | 70.00000 | 100.00000 | 69.20152 | | | 0.00 | 0 | 0 |
| Total IN701U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN701U | | | | | | | | | 0.00 | 0 | 0 |
| INA605 On 02/02/2016 Spot Bond | | | 6.90000 | 99.98110 | 6.90000 | 99.86785 | | | 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 | | | 6.90000 | 99.84900 | 6.90000 | 99.73604 | | | 0.00 | 0 | 0 |
| Total INA606 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA606 | | | | | | | | | 0.00 | 0 | 0 |
| INA607 On 16/02/2016 Spot Bond | | | 7.00000 | 99.71315 | 7.00000 | 99.59888 | | | 0.00 | 0 | 0 |
| Total INA607 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA607 | | | | | | | | | 0.00 | 0 | 0 |
| INA608 On 23/02/2016 Spot Bond | | | 7.00000 | 99.57985 | 7.00000 | 99.46588 | | | 0.00 | 0 | 0 |
| Total INA608 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA608 | | | | | | | | | 0.00 | 0 | 0 |
| INA609 On 01/03/2016 Spot Bond | | | 7.00000 | 99.44691 | 7.00000 | 99.33324 | | | 0.00 | 0 | 0 |
| Total INA609 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA609 | | | | | | | | | 0.00 | 0 | 0 |
| INA614 On 05/04/2016 Spot Bond | | | 7.15000 | 98.76182 | 7.15000 | 98.64732 | | | 0.00 | 0 | 0 |
| Total INA614 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA614 | | | | | | | | | 0.00 | 0 | 0 |
| INF547 On 10/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49445 | | | 0.00 | 0 | 0 |
| Total INF547 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INF547 | | | | | | | | | 0.00 | 0 | 0 |
| ING115 On 31/03/2016 Spot Bond | | | 11.06065 | 101.20801 | 11.06065 | 101.11777 | | | 0.00 | 0 | 0 |
| Total ING115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING115 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ING116 On 31/03/2016 Spot Bond | | | 11.06065 | 100.94644 | 11.06065 | 100.85697 | | | | 0.00 | 0 | 0 |
| Total ING116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING116 | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96571 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94873 | | | | 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 | 102.13724 | 6.50000 | 102.08371 | | | | 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 | 100.97722 | | | | 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 | 89.25526 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 12/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.35010 | | | | 0.00 | 0 | 0 |
| Total ING211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92056 | | | | 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 | 101.10492 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR06 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.32705 | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total INGR06 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total For INGR06 | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.26179 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.25710 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | 100.36667 | | | | 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 | 100.37098 | | | | 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 | | | 8.85500 | 102.58489 | 8.85500 | 102.51207 | | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55656 | | | | 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 | 100.56880 | | | | 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 | 100.57699 | | | | 0.00 | 0 | 170,000,000 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 170,000,000 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 170,000,000 |
| IPF10 On 15/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31298 | | | | 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 | 100.31874 | | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26110 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96101 | | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99012 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.00758 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.86318 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.87345 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.88373 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 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 |
| IPFC09 On 29/04/2016 Spot Bond | | | 100.00000 | 80.57395 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPFC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 11.20500 | 94.66166 | 11.20500 | 94.57665 | | | | 0.00 | 0 | 7,950,000,000 |
| Total IPL10 SPOT | | | | | | | | | | 0.00 | 0 | 7,950,000,000 |
| Total For IPL10 | | | | | | | | | | 0.00 | 0 | 7,950,000,000 |
| IPL6 On 28/09/2017 Spot Bond | | | 10.03500 | 102.97991 | 10.03500 | 102.89684 | | | | 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 | 100.54056 | | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42013 | | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.47918 | | | | 0.00 | 60,000,000 | 4,952,100,000 |
| Total IPL9 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 4,952,100,000 |
| Total For IPL9 | | | | | | | | | | 0.00 | 60,000,000 | 4,952,100,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.97153 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.34397 | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 3.18000 | 97.67644 | 3.18000 | 130.08578 | | | 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 | | | 3.80000 | 147.48480 | 3.80000 | 147.40251 | | | 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 | 100.62888 | | | 0.00 | 0 | 260,000,000 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For IV022 | | | | | | | | | 0.00 | 0 | 260,000,000 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.45670 | | | 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 | 100.18464 | | | 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 | 101.14899 | | | 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 | 98.98666 | | | 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 | | | 3.93000 | 101.91636 | 3.93000 | 102.74793 | | | 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 | | | 3.93000 | 101.83139 | 3.93000 | 102.74793 | | | 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 | 101.27985 | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.55304 | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 14.02746 | 100.00000 | 13.92464 | | | 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 | | | 11.81500 | 107.15102 | 11.81500 | 107.04970 | | | 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 | 101.40381 | | | 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 | | | 3.90000 | 146.00690 | 3.90000 | 145.92429 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA605 On 04/02/2016 Spot Bond | | | 6.90000 | 99.94332 | 6.90000 | 99.83015 | | | 0.00 | 0 | 0 |
| Total IVA605 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA605 | | | | | | | | | 0.00 | 0 | 0 |
| IVA606 On 11/02/2016 Spot Bond | | | 6.90000 | 99.81132 | 6.90000 | 99.69845 | | | 0.00 | 0 | 0 |
| Total IVA606 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA606 | | | | | | | | | 0.00 | 0 | 0 |
| IVA607 On 18/02/2016 Spot Bond | | | 6.90000 | 99.67966 | 6.90000 | 99.56709 | | | 0.00 | 0 | 0 |
| Total IVA607 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA607 | | | | | | | | | 0.00 | 0 | 0 |
| IVA609 On 03/03/2016 Spot Bond | | | 7.00000 | 99.40899 | 7.00000 | 99.29541 | | | 0.00 | 0 | 0 |
| Total IVA609 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA609 | | | | | | | | | 0.00 | 0 | 0 |
| IVA610 On 10/03/2016 Spot Bond | | | 7.05000 | 99.27138 | 7.05000 | 99.15730 | | | 0.00 | 0 | 0 |
| Total IVA610 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA610 | | | | | | | | | 0.00 | 0 | 0 |
| IVA614 On 07/04/2016 Spot Bond | | | 7.15000 | 98.72363 | 7.15000 | 98.60920 | | | 0.00 | 0 | 0 |
| Total IVA614 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA614 | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | 100.00000 | | | | 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 | 100.53767 | | | | 0.00 | 0 | 0 |
| Total IVC007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC007 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC014 On 20/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.43097 | | | | 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 | 101.56172 | | | | 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 | 101.31134 | | | | 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 | 100.38966 | | | | 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 | 100.39195 | | | | 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 | 100.39653 | | | | 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 | 100.37591 | | | | 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 | 100.22996 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00004 | | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88152 | | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54888 | | | | 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 | 101.28822 | | | | 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 | 101.27601 | | | | 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 | 100.57894 | | | | 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 | 100.08736 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82338 | | | | 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 | 100.68254 | | | | 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 | 100.69873 | | | | 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 | 100.69873 | | | | 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 | | | 10.62500 | 96.61963 | 10.62500 | 96.53723 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 15.12881 | 100.00000 | 15.02804 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 13.88296 | 100.00000 | 13.78120 | | | 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 | | | 10.87500 | 94.02799 | 10.87500 | 93.94596 | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99985 | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80853 | | | 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 | 99.77793 | | | 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 | 101.54352 | | | 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 | 101.30703 | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.89041 | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | 0.00 | 0 | 0 |
| IVC052 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67430 | | | 0.00 | 0 | 0 |
| Total IVC052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC052 | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80614 | | | 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 | 101.22203 | | | 0.00 | 0 | 0 |
| Total IVC054 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC054 | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.76260 | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IVC056 On 29/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00002 | | | | 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 | 100.57815 | | | | 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 | 101.09180 | | | | 0.00 | 0 | 0 |
| Total IVC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC059 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93535 | | | | 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 | 100.59718 | | | | 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 | 101.61964 | | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.76847 | | | | 0.00 | 0 | 800,000,000 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05446 | | | | 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 | 101.17506 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92152 | | | | 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 | 99.87363 | | | | 0.00 | 0 | 0 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.07703 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 1.73732 | 100.00000 | 1.72748 | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.92395 | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | 0.00 | 0 | 0 |
| JDG03L On 21/02/2016 Spot Bond | | | 100.00000 | 94.80519 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0 |
| Total JDG03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03U | | | | | | | | | 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 | 101.18325 | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09158 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.21671 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.68410 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92350 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.81030 | | | 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 | | | 10.04000 | 126.96356 | 10.04000 | 126.86109 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.60205 | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.00721 | | | 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 | 101.20437 | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86251 | | | 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 | 99.99985 | | | 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 | | | 11.33000 | 96.50005 | 11.33000 | 96.41244 | | | 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 | 104.20861 | 9.71000 | 104.12809 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93745 | | | 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 | | | 10.05500 | 100.26793 | 10.05500 | 100.18777 | | | 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 | | | 10.24500 | 97.54943 | 10.24500 | 97.46958 | | 1,024,500,000,000.00 | 100,000,000 | 1,290,000,000 | |
| Total LGL03 SPOT | | | | | | | | 1,024,500,000,000.00 | 100,000,000 | 1,290,000,000 | |
| Total For LGL03 | | | | | | | | 1,024,500,000,000.00 | 100,000,000 | 1,290,000,000 | |
| LGL04 On 14/08/2020 Spot Bond | | | 11.43500 | 96.38738 | 11.43500 | 96.30005 | | | 0.00 | 0 | 1,590,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 1,590,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 1,590,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.14877 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.58411 | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LHL13 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17486 | | | | 0.00 | 0 | 0 |
| Total LHL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL13 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52338 | | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 14.35500 | 99.75102 | 14.35500 | 99.61465 | | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 15.33000 | 99.33966 | 15.33000 | 99.19496 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.99867 | | | | 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 | 101.56441 | | | | 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 | 101.65976 | | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.77416 | | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.51234 | | | | 0.00 | 0 | 0 |
| Total MAQ077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ077 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81487 | | | | 0.00 | 0 | 0 |
| Total MAQ078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ078 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 15/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.68589 | | | | 0.00 | 0 | 0 |
| Total MAQ079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ079 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 18/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.48691 | | | | 0.00 | 0 | 0 |
| Total MAQ080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ080 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.77815 | | | | 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 | 102.79859 | | | | 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 | 89.91476 | | | | 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 | 89.31459 | | | | 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 | 100.82361 | | | | 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 | 102.34345 | | | | 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 | 101.01744 | | | | 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 | 100.75223 | | | | 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 | 101.05524 | | | | 0.00 | 0 | 0 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48377 | | | | 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 | 100.11904 | | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.80757 | | | | 0.00 | 0 | 0 |
| Total MBF041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF041 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBF04: On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80333 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 11/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.38149 | | | | 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 | 100.35803 | | | | 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 | 101.82794 | | | | 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 | 101.14534 | | | | 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 | 100.62058 | | | | 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 | | | 2.30000 | 96.91204 | 2.30000 | 106.29698 | | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56654 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.73959 | | | | 0.00 | 0 | 0 |
| Total MBLSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 87.95181 | 100.00000 | 87.32057 | | | | 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 | 39.52241 | 100.00000 | 39.23273 | | | | 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 | 27.16961 | 100.00000 | 26.97047 | | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 27.24214 | 100.00000 | 27.04247 | | | 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 | 30.89313 | 100.00000 | 32.43331 | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | 0.00 | 0 | 0 |
| MBP33 On 17/02/2017 Spot Bond | | | 100.00000 | 39.40089 | 100.00000 | 39.11523 | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99995 | | | 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 | | | 10.25500 | 99.37635 | 10.25500 | 99.29492 | | | 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 | | | 10.30500 | 98.88721 | 10.30500 | 98.80580 | | | 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 | 102.39708 | | | 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 | 100.51836 | | | 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 | 100.53979 | | | 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 | | | 9.33000 | 102.29723 | 9.33000 | 102.22078 | | | 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 | | | 10.27500 | 98.36588 | 10.27500 | 98.28469 | | | 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 | | | 11.13000 | 95.95890 | 11.13000 | 95.87327 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84449 | | | 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 | | | 11.13000 | 98.60232 | 11.13000 | 98.51315 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MIIL02 On 31/05/2017 Spot Bond | | | 10.25500 | 99.70486 | 10.25500 | 99.62316 | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.95644 | | | 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 | | | 11.00500 | 98.10899 | 11.00500 | 100.06658 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.73832 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 12.69000 | 96.18186 | 12.69000 | 97.64190 | | | 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 | | | 12.22000 | 103.24932 | 12.22000 | 99.00092 | | | 0.00 | 0 | 1,000,000,000 |
| Total MMIG05 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For MMIG05 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 58.30584 | 100.00000 | 57.87849 | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.95500 | 99.65014 | 9.95500 | 99.57082 | | | 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 | | | 9.91500 | 100.80087 | 9.91500 | 100.72050 | | 991,500,000,000.00 | | 100,000,000 | 50,000,000 |
| Total MTN04 SPOT | | | | | | | | 991,500,000,000.00 | | 100,000,000 | 50,000,000 |
| Total For MTN04 | | | | | | | | 991,500,000,000.00 | | 100,000,000 | 50,000,000 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 8.32267 | 100.89771 | 8.26185 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 8.42533 | 100.61875 | 8.36391 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |
| N5A16 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80753 | | | 0.00 | 0 | 0 |
| Total N5A16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5A16 | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.86034 | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.87090 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.98591 | | | 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 | 93.86120 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 11.84592 | 100.00000 | 11.75910 | | | 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 | 12.67802 | 100.00000 | 12.58511 | | | 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 | | | 11.29000 | 87.53615 | 11.29000 | 87.45695 | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 11.00500 | 96.05038 | 11.00500 | 95.96608 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NBK10L On 25/07/2016 Spot Bond | | | 8.73000 | 99.29874 | 8.73000 | 99.23040 | | | 0.00 | 0 | 0 |
| Total NBK10A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10A | | | | | | | | | 0.00 | 0 | 0 |
| NBK11L On 28/11/2020 Spot Bond | | | 10.57000 | 95.45652 | 10.57000 | 95.37552 | | | 0.00 | 0 | 1,600,000,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| NBK12L On 19/03/2021 Spot Bond | | | 10.45500 | 99.27016 | 10.45500 | 99.18681 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13L On 19/03/2024 Spot Bond | | | 10.89000 | 97.43038 | 10.89000 | 97.34526 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13L On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.99088 | | | 0.00 | 0 | 9,000,000 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 0 | 9,000,000 |
| Total For NBK13B | | | | | | | | | 0.00 | 0 | 9,000,000 |
| NBK14L On 26/06/2021 Spot Bond | | | 10.81500 | 94.82551 | 10.81500 | 94.74930 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15L On 11/02/2022 Spot Bond | | | 11.05500 | 94.37309 | 11.05500 | 94.29033 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15L On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.12669 | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| NBK16/ On 12/02/2025 Spot Bond | | | 11.65000 | 92.28380 | 11.65000 | 92.19865 | | | 0.00 | 0 | 885,000,000 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 885,000,000 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 885,000,000 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01080 | | | 0.00 | 0 | 60,000,000 |
| Total NBK16B SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For NBK16B | | | | | | | | | 0.00 | 0 | 60,000,000 |
| NBK17/ On 22/04/2026 Spot Bond | | | 11.82000 | 91.80859 | 11.82000 | 91.72221 | | | 0.00 | 0 | 1,075,000,000 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,075,000,000 |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | 1,075,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25706 | | | 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 | | | 10.76000 | 96.45555 | 10.76000 | 96.37272 | | | 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 | 100.61906 | | | 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 | | | 11.20500 | 94.64089 | 11.20500 | 94.55635 | | | 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 | 100.33875 | | | 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 | | | 11.89000 | 92.75588 | 11.89000 | 92.66811 | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.68041 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/ On 21/07/2027 Spot Bond | | | 12.09000 | 91.37827 | 12.09000 | 91.28990 | | 2,901,600,000,000.00 | | 240,000,000 | 120,000,000 |
| Total NBK21A SPOT | | | | | | | | 2,901,600,000,000.00 | | 240,000,000 | 120,000,000 |
| Total For NBK21A | | | | | | | | 2,901,600,000,000.00 | | 240,000,000 | 120,000,000 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50407 | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| NBK22/ On 19/11/2022 Spot Bond | | | 10.13500 | 101.70342 | 10.13500 | 101.62058 | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48476 | | | 0.00 | 472,000,000 | 236,000,000 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 472,000,000 | 236,000,000 |
| Total For NBK22B | | | | | | | | | 0.00 | 472,000,000 | 236,000,000 |
| NBK23/ On 19/11/2025 Spot Bond | | | 11.74000 | 96.08815 | 11.74000 | 95.99784 | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.66591 | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/ On 19/11/2027 Spot Bond | | | 11.99000 | 95.61346 | 11.99000 | 95.52174 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.70910 | | | 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 | 101.78288 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.16948 | | | 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 | 101.10874 | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.53145 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 10.18500 | 108.07279 | 10.18500 | 107.98435 | | | 0.00 | 0 | 2,120,000,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 2,120,000,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 2,120,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 12.21500 | 36.53170 | 12.21500 | 36.49721 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.24450 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 8.65500 | 103.42920 | 8.65500 | 103.35655 | | | 0.00 | 0 | 0 |
| Total NBK9A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9A | | | | | | | | | 0.00 | 0 | 0 |
| NBK9B On 23/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80752 | | | 0.00 | 0 | 0 |
| Total NBK9B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 97.72615 | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66610 | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87880 | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89005 | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81064 | | | 0.00 | 0 | 0 |
| Total NCLN78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN78 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78743 | | | 0.00 | 0 | 0 |
| Total NCLN79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN79 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78691 | | | 0.00 | 0 | 0 |
| Total NCLN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN80 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99981 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.89913 | | | | 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 | | | 11.38500 | 100.11544 | 11.38500 | 100.02412 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.89392 | | | | 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 | | | 11.42000 | 98.99034 | 11.42000 | 98.89977 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.89913 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81356 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83717 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.90747 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.91789 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29099 | | | | 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 | 100.41322 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89600 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.47798 | | | | 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 | 100.10290 | | | | 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 | 100.28530 | | | | 0.00 | 0 | 1,120,000,000 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| NED15 On 08/04/2024 Spot Bond | | | 11.48500 | 98.10109 | 11.48500 | 100.60681 | | | | 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 | 98.02170 | | | | 0.00 | 0 | 160,000,000 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.37921 | | | | 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 | 100.28727 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.69836 | | | | 0.00 | 0 | 100,000,000 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 12.68000 | 96.11305 | 12.68000 | 96.24793 | | | | 0.00 | 0 | 1,990,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45386 | | | | 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 | 116.48789 | 9.44500 | 116.39933 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | | | 2.47000 | 175.13559 | 2.47000 | 175.05668 | | | | 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 | | | 2.79000 | 98.90824 | 2.79000 | 112.68559 | | | | 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 | 193.75074 | 3.45000 | 193.66610 | | | | 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 | | | 3.18000 | 109.22502 | 3.18000 | 109.16960 | | | | 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 | | | 3.39000 | 153.26351 | 3.39000 | 143.50783 | | | | 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 | | | 3.30000 | 155.40668 | 3.30000 | 155.06058 | | | | 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 | | | 10.18000 | 97.27409 | 10.18000 | 97.19451 | | | | 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 | | | 10.81000 | 100.78855 | 10.81000 | 100.64178 | | | | 0.00 | 0 | 1,400,000,000 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| NQ1A11 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.64740 | | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A16 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.35170 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A17 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.39742 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.37001 | | | | 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 | 101.45040 | | | | 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 | | | 11.01000 | 100.83166 | 11.01000 | 100.68376 | | | | 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 | 101.42482 | | | | 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 | 101.40656 | | | | 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 | 101.52882 | | | | 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 | | | 11.21000 | 100.87474 | 11.21000 | 100.72568 | | | | 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 | 101.44309 | | | | 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 | 101.45224 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.60732 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78977 | | | | 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 | 101.67854 | | | | 0.00 | 0 | 0 |
| Total NQF1D6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|----------------------|
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.47963 | | | 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 | | | 10.07500 | 107.31362 | 10.07500 | 107.22720 | | | 0.00 | 0 | 689,000,000 |
| Total NRA018 SPOT | | | | | | | | | 0.00 | 0 | 689,000,000 |
| Total For NRA018 | | | | | | | | | 0.00 | 0 | 689,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 10.93500 | 109.24979 | 10.93500 | 109.15397 | | | 0.00 | 0 | 600,000,000 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.36500 | 174.96696 | 2.36500 | 174.88963 | | 156,514,281,000.00 | 66,179,400 | 8,733,089,700 | |
| Total NRA023 SPOT | | | | | | | | 156,514,281,000.00 | 66,179,400 | 8,733,089,700 | |
| Total For NRA023 | | | | | | | | 156,514,281,000.00 | 66,179,400 | 8,733,089,700 | |
| NRA02: On 30/11/2028 Spot Bond | | | 12.29000 | 101.81251 | 12.29000 | 101.71303 | | | 0.00 | 0 | 2,510,000,000 |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 2,510,000,000 |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 2,510,000,000 |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.89508 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88368 | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | 0.00 | 0 | 0 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23548 | | | 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 | 101.24843 | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04279 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51557 | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86268 | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 19.94537 | 100.00000 | 19.80077 | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.89313 | | | 0.00 | 0 | 1,600,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 11.33000 | 95.35763 | 11.33000 | 95.27105 | | | 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 | 101.12188 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML04 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML05 On 19/03/2025 Spot Bond | | | 11.53500 | 93.73329 | 11.53500 | 97.79950 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2027 Spot Bond | | | 12.07000 | 93.23400 | 12.07000 | 96.27574 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 12.64000 | 93.05916 | 12.64000 | 94.95823 | | | 0.00 | 0 | 810,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 810,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 810,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.11745 | | | 0.00 | 2,850,000,000 | 1,500,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 2,850,000,000 | 1,500,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 2,850,000,000 | 1,500,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 12.06000 | 98.97796 | 12.06000 | 98.88248 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 12.54000 | 97.79176 | 12.54000 | 97.69379 | | | 0.00 | 0 | 1,150,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 1,150,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 1,150,000,000 |
| OTCA2U On 31/07/2016 Spot Bond | | | 100.00000 | 80.17817 | 100.00000 | 63.69029 | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| PMM17 On 06/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.12090 | | | | 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 | 97.76186 | | | | 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 | 101.15790 | | | | 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 | 101.24357 | | | | 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 | 99.87509 | | | | 0.00 | 0 | 0 |
| Total PMM22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM22 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC001 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.72115 | | | | 0.00 | 0 | 0 |
| Total PPC001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC001 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27309 | | | | 0.00 | 0 | 200,000,000 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| PPC003 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.71992 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC004 On 30/06/2021 Spot Bond | | | 11.10500 | 95.66555 | 11.10500 | 95.79740 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.03944 | | | | 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 | 100.03991 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--------------------------|--------------------------|---------------|
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.04095 | | | 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 | 100.04542 | | | 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 | 100.04646 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| PTH01 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.89495 | | | 0.00 | 0 | 0 |
| Total PTH01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PTH01 | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 9.46000 | 40.10370 | 9.46000 | 40.07332 | | | 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 | | | 7.70500 | 108.56606 | 7.70500 | 108.49843 | | 118,888,150,000,000.00 | 15,430,000,000 | 152,488,300,000 | |
| Total R159 SPOT | | | | | | | | 18,888,150,000,000.00 | 15,430,000,000 | 152,488,300,000 | |
| Total For R159 | | | | | | | | 18,888,150,000,000.00 | 15,430,000,000 | 152,488,300,000 | |
| R159P On 15/09/2016 Spot Bond | | | 7.53500 | 95.53091 | 7.53500 | 95.47270 | | 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 | | | 9.60000 | 107.17996 | 9.64000 | 106.82044 | | 175,761,092,160,000.00 | 1,268,308,447,100 | 1,034,656,697,600 | |
| Total R186 SPOT | | | | | | | | 175,761,092,160,000.00 | 1,268,308,447,100 | 1,034,656,697,600 | |
| Total For R186 | | | | | | | | 175,761,092,160,000.00 | 1,268,308,447,100 | 1,034,656,697,600 | |
| R187P On 21/12/2026 Spot Bond | | | 9.38000 | 36.86838 | 9.38000 | 36.84068 | | 0.00 | 0 | 0 | |
| Total R187P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For R187P | | | | | | | | 0.00 | 0 | 0 | |
| R188P On 21/12/2027 Spot Bond | | | 9.30000 | 33.94601 | 9.30000 | 33.92073 | | 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 | | | 1.96000 | 286.72673 | 1.96000 | 286.60939 | | 16,110,737,832,000.00 | 8,219,764,200 | 17,477,532,100 | |
| Total R197 SPOT | | | | | | | | 16,110,737,832,000.00 | 8,219,764,200 | 17,477,532,100 | |
| Total For R197 | | | | | | | | 16,110,737,832,000.00 | 8,219,764,200 | 17,477,532,100 | |
| R202 On 07/12/2033 Spot Bond | | | 1.89000 | 238.17124 | 1.89000 | 238.07512 | | 139,823,589,528,000.00 | 73,980,735,200 | 208,549,650,600 | |
| Total R202 SPOT | | | | | | | | 139,823,589,528,000.00 | 73,980,735,200 | 208,549,650,600 | |
| Total For R202 | | | | | | | | 139,823,589,528,000.00 | 73,980,735,200 | 208,549,650,600 | |

| 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 Spot Bond | | | 9.44000 | 94.70508 | 9.49000 | 94.39295 | | | 785,759,291,760,000.00 | 189,169,416,500 | 688,876,805,700 |
| Total R2023 SPOT | | | | | | | | | 15,759,291,760,000.00 | 189,169,416,500 | 688,876,805,700 |
| Total For R2023 | | | | | | | | | 15,759,291,760,000.00 | 189,169,416,500 | 688,876,805,700 |
| R203 On 15/09/2017 Spot Bond | | | 8.33000 | 103.01636 | 8.39500 | 102.85012 | | | 442,994,506,162,000.00 | 293,276,651,400 | 1,077,330,238,800 |
| Total R203 SPOT | | | | | | | | | 12,994,506,162,000.00 | 293,276,651,400 | 1,077,330,238,800 |
| Total For R203 | | | | | | | | | 12,994,506,162,000.00 | 293,276,651,400 | 1,077,330,238,800 |
| R2030 On 31/01/2030 Spot Bond | | | 9.98500 | 85.22436 | 9.98500 | 85.15644 | | | 601,180,659,941,500.00 | 160,358,603,900 | 1,035,783,276,300 |
| Total R2030 SPOT | | | | | | | | | 11,180,659,941,500.00 | 160,358,603,900 | 1,035,783,276,300 |
| Total For R2030 | | | | | | | | | 11,180,659,941,500.00 | 160,358,603,900 | 1,035,783,276,300 |
| R2032 On 31/03/2032 Spot Bond | | | 10.09500 | 88.21739 | 10.09500 | 88.14621 | | | 580,986,904,265,000.00 | 156,610,887,000 | 278,961,812,600 |
| Total R2032 SPOT | | | | | | | | | 10,986,904,265,000.00 | 156,610,887,000 | 278,961,812,600 |
| Total For R2032 | | | | | | | | | 10,986,904,265,000.00 | 156,610,887,000 | 278,961,812,600 |
| R2035 On 28/02/2035 Spot Bond | | | 10.18500 | 92.83303 | 10.18500 | 92.75664 | | | 831,201,890,000,000.00 | 179,794,000,000 | 770,806,000,000 |
| Total R2035 SPOT | | | | | | | | | 11,201,890,000,000.00 | 179,794,000,000 | 770,806,000,000 |
| Total For R2035 | | | | | | | | | 11,201,890,000,000.00 | 179,794,000,000 | 770,806,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 10.24500 | 85.08026 | 10.24500 | 85.01073 | | | 041,434,799,445,000.00 | 296,870,161,000 | 535,332,551,900 |
| Total R2037 SPOT | | | | | | | | | 11,434,799,445,000.00 | 296,870,161,000 | 535,332,551,900 |
| Total For R2037 | | | | | | | | | 11,434,799,445,000.00 | 296,870,161,000 | 535,332,551,900 |
| R204 On 21/12/2018 Spot Bond | | | 8.79000 | 98.92748 | 8.85500 | 98.69689 | | | 016,337,589,058,000.00 | 570,686,870,200 | 839,042,946,100 |
| Total R204 SPOT | | | | | | | | | 16,337,589,058,000.00 | 570,686,870,200 | 839,042,946,100 |
| Total For R204 | | | | | | | | | 16,337,589,058,000.00 | 570,686,870,200 | 839,042,946,100 |
| R2040 On 31/01/2040 Spot Bond | | | 10.32500 | 88.33702 | 10.32500 | 88.26428 | | | 000,985,000,000,000.00 | 193,800,000,000 | 221,025,000,000 |
| Total R2040 SPOT | | | | | | | | | 10,985,000,000,000.00 | 193,800,000,000 | 221,025,000,000 |
| Total For R2040 | | | | | | | | | 10,985,000,000,000.00 | 193,800,000,000 | 221,025,000,000 |
| R2044 On 31/01/2044 Spot Bond | | | 10.32500 | 85.67974 | 10.32500 | 85.60920 | | | 478,210,000,610,000.00 | 143,168,038,800 | 498,016,754,000 |
| Total R2044 SPOT | | | | | | | | | 78,210,000,610,000.00 | 143,168,038,800 | 498,016,754,000 |
| Total For R2044 | | | | | | | | | 78,210,000,610,000.00 | 143,168,038,800 | 498,016,754,000 |
| R2048 On 28/02/2048 Spot Bond | | | 10.30500 | 89.21972 | 10.30500 | 89.14545 | | | 006,288,345,428,000.00 | 388,771,309,600 | 809,659,120,600 |
| Total R2048 SPOT | | | | | | | | | 16,288,345,428,000.00 | 388,771,309,600 | 809,659,120,600 |
| Total For R2048 | | | | | | | | | 16,288,345,428,000.00 | 388,771,309,600 | 809,659,120,600 |
| R207 On 15/01/2020 Spot Bond | | | 9.07000 | 94.39657 | 9.13000 | 94.13899 | | | 414,949,718,386,000.00 | 266,256,859,800 | 1,041,311,871,300 |
| Total R207 SPOT | | | | | | | | | 14,949,718,386,000.00 | 266,256,859,800 | 1,041,311,871,300 |
| Total For R207 | | | | | | | | | 14,949,718,386,000.00 | 266,256,859,800 | 1,041,311,871,300 |
| R208 On 31/03/2021 Spot Bond | | | 9.25000 | 92.19093 | 9.30500 | 91.91478 | | | 793,901,517,600,000.00 | 193,935,299,200 | 677,284,592,800 |
| Total R208 SPOT | | | | | | | | | 13,901,517,600,000.00 | 193,935,299,200 | 677,284,592,800 |
| Total For R208 | | | | | | | | | 13,901,517,600,000.00 | 193,935,299,200 | 677,284,592,800 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R209 On 31/03/2036 Spot Bond | | | 10.09000 | 69.27354 | 10.12500 | 68.99769 | | | 686,920,491,651,000.00 | 563,619,473,900 | 229,181,240,100 |
| Total R209 SPOT | | | | | | | | | 16,920,491,651,000.00 | 563,619,473,900 | 229,181,240,100 |
| Total For R209 | | | | | | | | | 16,920,491,651,000.00 | 563,619,473,900 | 229,181,240,100 |
| R210 On 31/03/2028 Spot Bond | | | 1.90000 | 179.15272 | 1.90000 | 179.08029 | | | 27,523,277,260,000.00 | 14,485,935,400 | 99,923,034,100 |
| Total R210 SPOT | | | | | | | | | 17,523,277,260,000.00 | 14,485,935,400 | 99,923,034,100 |
| Total For R210 | | | | | | | | | 17,523,277,260,000.00 | 14,485,935,400 | 99,923,034,100 |
| R211 On 31/01/2017 Spot Bond | | | 1.79000 | 134.47961 | 1.79000 | 134.42647 | | | 46,847,164,000.00 | 26,171,600 | 29,813,085,800 |
| Total R211 SPOT | | | | | | | | | 46,847,164,000.00 | 26,171,600 | 29,813,085,800 |
| Total For R211 | | | | | | | | | 46,847,164,000.00 | 26,171,600 | 29,813,085,800 |
| R212 On 31/01/2022 Spot Bond | | | 1.93000 | 139.41773 | 1.93000 | 139.36105 | | | 67,976,960,776,000.00 | 35,221,223,200 | 205,572,853,400 |
| Total R212 SPOT | | | | | | | | | 17,976,960,776,000.00 | 35,221,223,200 | 205,572,853,400 |
| Total For R212 | | | | | | | | | 17,976,960,776,000.00 | 35,221,223,200 | 205,572,853,400 |
| R213 On 28/02/2031 Spot Bond | | | 9.96500 | 80.08184 | 10.00500 | 79.76153 | | | 227,032,255,040,500.00 | 624,890,341,700 | 802,638,728,300 |
| Total R213 SPOT | | | | | | | | | 17,032,255,040,500.00 | 624,890,341,700 | 802,638,728,300 |
| Total For R213 | | | | | | | | | 17,032,255,040,500.00 | 624,890,341,700 | 802,638,728,300 |
| R214 On 28/02/2041 Spot Bond | | | 10.24000 | 69.21726 | 10.24000 | 69.15999 | | | 724,655,928,320,000.00 | 461,392,180,500 | 305,746,483,300 |
| Total R214 SPOT | | | | | | | | | 14,655,928,320,000.00 | 461,392,180,500 | 305,746,483,300 |
| Total For R214 | | | | | | | | | 14,655,928,320,000.00 | 461,392,180,500 | 305,746,483,300 |
| R229C On 15/03/2016 Spot Bond | | | 7.52500 | 99.12128 | 7.52500 | 99.06055 | | | 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 | | | 7.53500 | 95.53091 | 7.53500 | 95.47270 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R329C On 21/06/2016 Spot Bond | | | 7.52500 | 97.17520 | 7.52500 | 97.11683 | | | 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 | | | 7.58500 | 93.62208 | 7.58500 | 93.56497 | | | 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 | | | 8.37000 | 89.26287 | 8.37000 | 89.20290 | | | 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 | | | 8.42000 | 85.59980 | 8.42000 | 85.54196 | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R333C On 21/06/2018 Spot Bond | | | 8.86000 | 81.31940 | 8.86000 | 81.26163 | | | | 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 | | | 8.84000 | 77.91281 | 8.84000 | 77.85759 | | | | 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 | | | 8.82000 | 74.66323 | 8.82000 | 74.61043 | | | | 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 | | | 8.81000 | 71.53627 | 8.81000 | 71.48574 | | | | 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 | | | 9.09000 | 67.71749 | 9.09000 | 67.66817 | | | | 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 | | | 9.07000 | 64.83410 | 9.07000 | 64.78698 | | | | 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 | | | 9.22500 | 61.52834 | 9.22500 | 61.48287 | | | | 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 | | | 9.19500 | 58.91483 | 9.19500 | 58.87144 | | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 9.16500 | 56.42853 | 9.16500 | 56.38710 | | | | 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 | | | 9.13500 | 54.06268 | 9.13500 | 54.02311 | | | | 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 | | | 9.09500 | 51.84750 | 9.09500 | 51.80972 | | | | 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 | | | 9.05500 | 49.74215 | 9.05500 | 49.70606 | | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R345C On 21/06/2024 Spot Bond | | | 9.58000 | 45.62746 | 9.58000 | 45.59248 | | | | 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 | | | 9.54000 | 43.68975 | 9.54000 | 43.65639 | | | | 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 | | | 9.50000 | 41.85033 | 9.50000 | 41.81851 | | | | 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 | | | 9.46000 | 40.10370 | 9.46000 | 40.07332 | | | | 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 | | | 9.42000 | 38.44467 | 9.42000 | 38.41567 | | | | 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 | | | 9.38000 | 36.86838 | 9.38000 | 36.84068 | | | | 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 | | | 9.34000 | 35.37026 | 9.34000 | 35.34380 | | | | 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 | | | 9.30000 | 33.94601 | 9.30000 | 33.92073 | | | | 0.00 | 0 | 0 |
| Total R352C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.04873 | | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.13747 | | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98480 | | | | 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 | 101.25628 | | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RCSB1 On 30/04/2017 Spot Bond | | | 100.00000 | 37.63466 | 100.00000 | 44.93335 | | | 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 | 33.41716 | 100.00000 | 33.17223 | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB3 On 17/03/2017 Spot Bond | | | 100.00000 | 43.62340 | 100.00000 | 43.30367 | | | 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 | 62.85336 | 100.00000 | 62.39268 | | | 0.00 | 0 | 0 |
| Total RCSB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB5U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 22.67203 | 100.00000 | 22.50586 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RDF01I On 04/09/2017 Spot Bond | | | 100.00000 | 29.50007 | 100.00000 | 29.92337 | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 8.65757 | 100.00000 | 9.29294 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF03I On 04/04/2018 Spot Bond | | | 100.00000 | 21.12454 | 100.00000 | 21.60015 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 16.01350 | 100.00000 | 16.52855 | | | 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 | 10.94361 | 100.00000 | 11.50188 | | | 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 | 101.10052 | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88076 | | | 0.00 | 0 | 0 |
| Total RDFB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77415 | | | 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 | 101.46651 | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 24/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76932 | | | 0.00 | 0 | 0 |
| Total RDFC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC22 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 25/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32317 | | | 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 | 100.03860 | | | 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 | 100.49044 | | | 0.00 | 0 | 0 |
| Total RDFC26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC26 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28013 | | | 0.00 | 0 | 0 |
| Total RDFC27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC27 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17358 | | | 0.00 | 0 | 0 |
| Total RDFC28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC28 | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53453 | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20191 | | | 0.00 | 0 | 0 |
| Total REBC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC02 | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40282 | | | 0.00 | 0 | 0 |
| Total REBC03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC03 | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33575 | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.71286 | | | 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 | 23.22892 | 100.00000 | 23.05866 | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 14.78044 | 100.00000 | 14.67212 | | | 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 | 11.35612 | 100.00000 | 11.27288 | | | 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 | 10.04610 | 100.00000 | 9.97247 | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.25204 | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86832 | | | 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 | 101.29747 | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39153 | | | 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 | 101.51082 | | | 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 | 101.19993 | | | 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 | 100.48274 | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| 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 | 92.31176 | | | 0.00 | 0 | 310,000,000 |
| Total RP005 SPOT | | | | | | | | | 0.00 | 0 | 310,000,000 |
| Total For RP005 | | | | | | | | | 0.00 | 0 | 310,000,000 |
| RP007 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77728 | | | 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 | 99.76419 | | | 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 | 101.02111 | | | 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 | 85.30578 | | | 0.00 | 0 | 100,000,000 |
| Total RP014 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For RP014 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 107.93777 | 12.35000 | 107.83237 | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 17.67118 | 100.00000 | 17.54307 | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | 0.00 | 0 | 0 |
| RP026 On 13/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.61144 | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | 0.00 | 0 | 0 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 10.04215 | 100.00000 | 9.96774 | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | 0.00 | 0 | 0 |
| RPP04U On 07/10/2016 Spot Bond | | | 100.00000 | 54.43693 | 100.00000 | 54.03794 | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | 0.00 | 0 | 0 |
| RPP07U On 31/01/2016 Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0 |
| Total RPP07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP07U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| RPP08I On 30/04/2020 Spot Bond | | | 100.00000 | 14.99449 | 100.00000 | 14.93974 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP09I On 21/11/2016 Spot Bond | | | 100.00000 | 66.74694 | 100.00000 | 66.26303 | | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.11230 | | | | 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 | 59.40712 | | | | 0.00 | 0 | 400,000,000 |
| Total RPS002 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For RPS002 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| RW21 On 21/04/2021 Spot Bond | | | 10.62500 | 100.20086 | 10.62500 | 100.11588 | | | | 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 | | | 11.04000 | 93.45057 | 11.04000 | 93.36830 | | | | 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 | | | 11.35500 | 94.04254 | 11.35500 | 93.95744 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| RWC01 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18095 | | | | 0.00 | 0 | 0 |
| Total RWC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RWC01 | | | | | | | | | | 0.00 | 0 | 0 |
| SBC2 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.73200 | | | | 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 | | | 8.90500 | 103.48942 | 8.90500 | 103.41513 | | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/R157 On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | 102.12307 | | | | 0.00 | 0 | 53,020,000 |
| Total SBK13 SPOT | | | | | | | | | | 0.00 | 0 | 53,020,000 |
| Total For SBK13 | | | | | | | | | | 0.00 | 0 | 53,020,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| SBK14 On 01/12/2017 Spot Bond | | | 10.49500 | 100.25018 | 10.49500 | 100.16616 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.56279 | | | 0.00 | 200,000,000 | 200,000,000 |
| Total SBK15 SPOT | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For SBK15 | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.51112 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For SBK16 | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.91996 | | | 0.00 | 300,000,000 | 150,000,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.91537 | | | 0.00 | 200,000,000 | 1,320,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 200,000,000 | 1,320,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 200,000,000 | 1,320,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09704 | | | 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 | 102.82555 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.70840 | | | 0.00 | 0 | 70,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.81424 | | | 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 | | | 13.09000 | 95.57795 | 13.09000 | 95.47812 | | 1,047,200,000,000.00 | | 80,000,000 | 2,025,000,000 |
| Total SBK23 SPOT | | | | | | | | 1,047,200,000,000.00 | | 80,000,000 | 2,025,000,000 |
| Total For SBK23 | | | | | | | | 1,047,200,000,000.00 | | 80,000,000 | 2,025,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.28065 | | | 0.00 | 1,500,000,000 | 500,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 1,500,000,000 | 500,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 1,500,000,000 | 500,000,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 10.35500 | 98.84866 | 10.35500 | 98.76689 | | | 0.00 | 0 | 2,380,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,380,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,380,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SBN33 On 15/09/2017 Spot Bond | | | 9.79500 | 100.87128 | 9.79500 | 100.79181 | | | | 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 | 101.40972 | | | | 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 | 100.58159 | | | | 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 | | | 8.96500 | 103.11099 | 8.96500 | 103.03649 | | | | 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 | 100.24729 | | | | 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 | 101.32015 | | | | 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 | 101.68516 | | | | 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 | | | 11.10500 | 97.41119 | 11.10500 | 97.32493 | | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 11.54000 | 93.27950 | 11.54000 | 93.19329 | | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.73048 | | | | 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 | 101.73786 | | | | 0.00 | 0 | 10,000,000,000 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For SBS23 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.19957 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS25 On 24/05/2019 Spot Bond | | | 9.97500 | 98.60436 | 9.97500 | 98.52529 | | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 41.87724 | 100.00000 | 41.60130 | | | | 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 | | | 10.98000 | 100.06172 | 10.98000 | 99.97455 | | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.79803 | | | | 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 | | | 10.01500 | 97.48606 | 10.01500 | 97.40800 | | | | 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 | | | 11.55000 | 81.61090 | 11.55000 | 81.53540 | | | | 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 | 100.33762 | | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SBS31 On 27/06/2027 Spot Bond | | | 11.29000 | 91.83413 | 11.29000 | 91.75149 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82868 | | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84983 | | | | 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 | | | 11.44000 | 96.49064 | 11.44000 | 96.40220 | | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.14548 | | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.91764 | | | 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 | | | 10.38000 | 92.36434 | 10.38000 | 92.28733 | | | 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 | | | 11.84000 | 85.10284 | 11.84000 | 85.02220 | | | 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 | | | 12.25500 | 83.24272 | 12.25500 | 83.16115 | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 11.07500 | 91.41773 | 11.07500 | 91.33655 | | | 0.00 | 0 | 715,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 715,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 715,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68719 | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 11.13000 | 96.81402 | 11.13000 | 96.72763 | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 11.72000 | 96.14128 | 11.72000 | 96.05107 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 11.89000 | 95.67910 | 11.89000 | 95.58806 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS9 On 07/07/2016 Spot Bond | | | 8.10500 | 102.14882 | 8.10500 | 102.08311 | | | 0.00 | 0 | 0 |
| Total SBS9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS9 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.57000 | 121.53966 | 2.57000 | 275.42184 | | 952,772,245,000.00 | | 370,728,500 | 206,909,500 |
| Total SBSI11 SPOT | | | | | | | | 952,772,245,000.00 | | 370,728,500 | 206,909,500 |
| Total For SBSI11 | | | | | | | | 952,772,245,000.00 | | 370,728,500 | 206,909,500 |
| SBSI12 On 31/01/2017 Spot Bond | | | 2.42000 | 132.38066 | 2.42000 | 133.59161 | | 218,753,964,000.00 | | 90,394,200 | 45,197,100 |
| Total SBSI12 SPOT | | | | | | | | 218,753,964,000.00 | | 90,394,200 | 45,197,100 |
| Total For SBSI12 | | | | | | | | 218,753,964,000.00 | | 90,394,200 | 45,197,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 31.81695 | 100.00000 | 31.58375 | | | | 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 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.13008 | | | | 0.00 | 2,400,000,000 | 2,200,000,000 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 2,400,000,000 | 2,200,000,000 |
| Total For SGI004 | | | | | | | | | | 0.00 | 2,400,000,000 | 2,200,000,000 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 57.59534 | 100.00000 | 57.17320 | | | | 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 | | | | 173.09800 | 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 | | | 3.06000 | 118.40113 | 3.06000 | 132.75146 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 102.13724 | 6.50000 | 102.08371 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.85907 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78542 | | | | 0.00 | 0 | 550,000,000 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 0 | 550,000,000 |
| Total For SHS04 | | | | | | | | | | 0.00 | 0 | 550,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SHS05 On 29/06/2017 Spot Bond | | | 9.89500 | 99.32657 | 9.89500 | 99.24797 | | | | 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 | 102.39044 | | | | 0.00 | 0 | 90,000,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45242 | | | | 0.00 | 0 | 0 |
| Total SHS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS07 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS08 On 21/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81564 | | | | 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 | 61.26597 | 100.00000 | 60.82179 | | | | 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 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | 101.03674 | | | | 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 | 101.32903 | | | | 0.00 | 0 | 100,000,000 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SHS16L On 29/06/2016 Spot Bond | | | 100.00000 | 86.46081 | 100.00000 | 85.84906 | | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS17L On 30/09/2016 Spot Bond | | | 100.00000 | 61.11092 | 100.00000 | 60.66301 | | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS18L On 30/11/2016 Spot Bond | | | 100.00000 | 64.54828 | 100.00000 | 64.06993 | | | | 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 | | | 9.99500 | 104.23791 | 9.99500 | 104.15415 | | | | 0.00 | 0 | 2,100,000,000 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 2,100,000,000 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 2,100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SHS20 On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23933 | | | | 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 | 101.56065 | | | | 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 | 100.70971 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73470 | | | | 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 | | | 11.20500 | 96.21136 | 11.20500 | 96.12542 | | | | 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 | 100.71273 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS27 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31319 | | | | 0.00 | 0 | 0 |
| Total SHS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32725 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 18.60020 | 100.00000 | 18.46387 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 8.95500 | 104.79797 | 8.95500 | 104.72316 | | | | 0.00 | 0 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 10.65500 | 99.76121 | 10.65500 | 99.67683 | | | | 0.00 | 0 | 5,220,000,000 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 5,220,000,000 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 5,220,000,000 |
| SNT01 On 15/09/2017 Spot Bond | | | 9.79500 | 100.87128 | 9.79500 | 100.79181 | | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|---------------|
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45218 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75064 | | | 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 | 101.42485 | | | 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 | 101.46139 | | | 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 | 99.67475 | | | 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 | | | 9.09500 | 101.08707 | 9.09500 | 101.01424 | | | 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 | 100.29175 | | | 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 | 100.10174 | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 10.98000 | 92.72439 | 10.98000 | 92.64318 | | 8,784,000,000,000.00 | | 800,000,000 | 0 |
| Total SSA06 SPOT | | | | | | | | 8,784,000,000,000.00 | | 800,000,000 | 0 |
| Total For SSA06 | | | | | | | | 8,784,000,000,000.00 | | 800,000,000 | 0 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37765 | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77558 | | | 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 | 100.09374 | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN00: On 31/03/2021 Spot Bond | | | 10.87500 | 86.29615 | 10.87500 | 86.22128 | | | | 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 | | | 10.87500 | 86.29615 | 10.87500 | 86.22128 | | | | 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 | | | 10.55000 | 89.88381 | 10.55000 | 89.80767 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98412 | | | | 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 | | | 9.27500 | 101.62551 | 9.27500 | 101.54960 | | | | 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 | | | 2.81000 | 112.12838 | 2.81000 | 112.50224 | | | | 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 | | | 10.16500 | 95.60162 | 10.16500 | 95.52395 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 26/08/2018 Spot Bond | | | 8.50000 | 103.53637 | 8.50000 | 101.47352 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 11.66000 | 94.12765 | 11.66000 | 94.04025 | | | | 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 | 101.21360 | | | | 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 | | | 11.87500 | 69.12531 | 11.87500 | 69.05927 | | | | 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 | 100.18639 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN02(On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.23719 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02(On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76265 | | | | 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 | 100.26275 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02(On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.84648 | | | | 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 | 101.47138 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03(On 16/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN031 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03(On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99005 | | | | 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 | 101.35388 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03(On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.66582 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03(On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1262 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24122 | | | | 0.00 | 0 | 0 |
| Total SY1262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1262 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1267 On 27/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1267 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| SY126€ On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1268 | | | | | | | | | | 0.00 | 0 | 0 |
| SY126€ On 03/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.90886 | | | | 0.00 | 0 | 0 |
| Total SY1269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1269 | | | | | | | | | | 0.00 | 0 | 0 |
| SY127C On 16/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.67069 | | | | 0.00 | 0 | 0 |
| Total SY1270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1270 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1271 On 16/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.67063 | | | | 0.00 | 0 | 0 |
| Total SY1271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1271 | | | | | | | | | | 0.00 | 0 | 0 |
| SY127€ On 18/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.66337 | | | | 0.00 | 0 | 0 |
| Total SY1273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1273 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1274 On 07/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.28692 | | | | 0.00 | 0 | 0 |
| Total SY1274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1274 | | | | | | | | | | 0.00 | 0 | 0 |
| SY127€ On 10/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.22952 | | | | 0.00 | 0 | 0 |
| Total SY1275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1275 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1277 On 16/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.10148 | | | | 0.00 | 0 | 0 |
| Total SY1277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1277 | | | | | | | | | | 0.00 | 0 | 0 |
| SY127€ On 15/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.67921 | | | | 0.00 | 0 | 0 |
| Total SY1279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1279 | | | | | | | | | | 0.00 | 0 | 0 |
| SY128C On 02/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.92726 | | | | 0.00 | 0 | 0 |
| Total SY1280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1280 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1281 On 29/02/2016 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 080,000,000,000,000.00 | 60,800,000,000 | 55,200,000,000 | |
| Total SY1281 SPOT | | | | | | | | | 10,000,000,000,000.00 | 60,800,000,000 | 55,200,000,000 | |
| Total For SY1281 | | | | | | | | | 10,000,000,000,000.00 | 60,800,000,000 | 55,200,000,000 | |
| SZ25 On 30/09/2025 Spot Bond | | | 10.29000 | 95.24317 | 10.29000 | 95.16487 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.45225 | | | 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 | 101.51619 | | | 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 | | | 10.78000 | 86.06439 | 10.78000 | 98.87177 | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | 0.00 | 0 | 0 |
| TF108L On 22/02/2016 Spot Bond | | | 100.00000 | 95.96214 | 100.00000 | 95.22208 | | | 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 | 100.22013 | | | 0.00 | 0 | 0 |
| Total TFS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS110 | | | | | | | | | 0.00 | 0 | 0 |
| TFS112 On 02/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.92424 | | | 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 | 101.05933 | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81329 | | | 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 | 100.28905 | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | 0.00 | 0 | 0 |
| TFS133 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 100.02033 | | | 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 | 100.50605 | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.51776 | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | 0.00 | 0 | 0 |
| TFS137 On 16/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42541 | | | 0.00 | 0 | 0 |
| Total TFS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS137 | | | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 8.25500 | 100.31172 | 8.25500 | 100.24634 | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.24574 | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.25167 | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 On 18/07/2017 Spot Bond | | | 7.83000 | 100.29585 | 7.83000 | 100.23237 | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24248 | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24989 | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/07/2017 Spot Bond | | | 7.39000 | 89.93706 | 7.39000 | 100.21954 | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.23398 | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A8 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.24126 | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A9 On 18/07/2017 Spot Bond | | | 7.16000 | 90.22925 | 7.16000 | 100.21282 | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10B ¹ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.25549 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B ² On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25434 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C ¹ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.28215 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C ² On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28775 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D ¹ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.39113 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D ² On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37832 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ¹ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.23369 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ² On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.24300 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ³ On 18/07/2018 Spot Bond | | | 8.73000 | 100.32919 | 8.73000 | 100.25856 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ⁴ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.02231 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ⁵ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.24126 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ⁶ On 18/07/2041 Spot Bond | | | 10.32500 | 81.30597 | 10.32500 | 95.71126 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 99.88914 | | | | 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 | 100.24989 | | | | 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 | 100.25608 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.25288 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.26054 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.28157 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.28981 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.27947 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.37118 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.37233 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.37813 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.41190 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12A2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45732 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 10.73000 | 96.29031 | 10.73000 | 99.47875 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.43007 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.49363 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 10.64000 | 97.71208 | 10.64000 | 97.62954 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44312 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51619 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/02/2048 Spot Bond | | | 10.75000 | 80.53649 | 10.75000 | 96.55659 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.57533 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.57533 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59838 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.59838 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.72043 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.72043 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.74443 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.74260 | | | | 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 | 102.30833 | | | | 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 | 102.30833 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.50245 | | | | 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 | 102.32610 | | | | 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 | 101.38829 | | | | 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 | 101.42825 | | | | 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 | 101.49363 | | | | 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 | | | 10.88000 | 96.27362 | 10.88000 | 98.54229 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH13A5 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16554 | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A6 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19894 | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25966 | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 10.77000 | 96.71348 | 10.77000 | 99.30407 | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57533 | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32187 | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70229 | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43859 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64789 | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.92546 | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH9A10 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.25018 | | | 0.00 | 0 | 0 |
| Total TH9A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A10 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A1 On 18/04/2036 Spot Bond | | | 101.06155 | 5.97321 | 101.06155 | 5.92902 | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.33733 | | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.40821 | | | | 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 | 100.24574 | | | | 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 | 100.24870 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.25018 | | | | 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 | 100.24396 | | | | 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 | 100.24870 | | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| THE9B On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26499 | | | | 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 | 100.26499 | | | | 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 | 100.26499 | | | | 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 | 100.28864 | | | | 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 | 100.29455 | | | | 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 | 100.28716 | | | | 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 | 100.40486 | | | | 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 | 100.41218 | | | | 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 | 100.40925 | | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 10.95000 | 84.12206 | 10.95000 | 84.01295 | | | | 0.00 | 0 | 11,000,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 11,000,000,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 11,000,000,000 |
| TL20/R:On 25/11/2020 Spot Bond | | | 10.00000 | 105.64500 | 10.00000 | 105.56300 | | | | 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 | | | 9.32500 | 101.86106 | 9.32500 | 101.78458 | | | | 0.00 | 0 | 43,800,000,000 |
| Total TN17 SPOT | | | | | | | | | | 0.00 | 0 | 43,800,000,000 |
| Total For TN17 | | | | | | | | | | 0.00 | 0 | 43,800,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-----------------------|
| TN20 On 17/09/2020 Spot Bond | | | 10.82500 | 102.76777 | 10.82500 | 102.67851 | | | 0.00 | 0 | 39,119,261,050 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 39,119,261,050 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 39,119,261,050 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 2.35342 | 100.00000 | 2.33617 | | | 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 | | | 11.41000 | 99.45739 | 11.41000 | 99.36647 | | | 0.00 | 0 | 32,530,000,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 32,530,000,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 32,530,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 11.61000 | 92.28578 | 11.61000 | 92.20092 | | | 0.00 | 0 | 28,800,000,000 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 28,800,000,000 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 28,800,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 11.64000 | 84.56753 | 11.64000 | 84.48871 | | | 0.00 | 0 | 25,902,315,800 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 25,902,315,800 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 25,902,315,800 |
| TN30 On 09/10/2030 Spot Bond | | | 12.03500 | 92.80117 | 12.03500 | 92.71232 | | | 0.00 | 0 | 2,000,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| TN40 On 09/10/2040 Spot Bond | | | 12.26000 | 91.67668 | 12.26000 | 91.58731 | | | 0.00 | 0 | 2,460,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 2,460,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 2,460,000,000 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.14398 | | | 0.00 | 111,000,000 | 6,100,000,000 |
| Total TNF16 SPOT | | | | | | | | | 0.00 | 111,000,000 | 6,100,000,000 |
| Total For TNF16 | | | | | | | | | 0.00 | 111,000,000 | 6,100,000,000 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25291 | | | 0.00 | 0 | 0 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.87077 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.60752 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.19503 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.60953 | | | 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 | 101.64994 | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.68982 | | | 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 | 105.64500 | 10.00000 | 105.56300 | | | 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 | 100.57692 | | | 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 | 100.53084 | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43215 | | | 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 | 100.25913 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.28219 | | | 0.00 | 0 | 0 |
| Total TPDA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TPDA0: On 30/11/2020 Spot Bond | | | 10.80500 | 96.82509 | 10.80500 | 96.74115 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.02965 | 10.00000 | 99.94648 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 100.02890 | 9.75000 | 99.94781 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 10.02863 | 100.00000 | 9.94850 | | | 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 | 0.00000 | 101.60340 | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.68860 | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 11.03000 | 96.25173 | 11.03000 | 96.72856 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.82368 | | | 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 | 0.00000 | 102.09338 | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.71349 | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1: On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.96852 | | | 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 | 101.02413 | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 8.64536 | 100.00000 | 8.58199 | | | | 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 | 9.20883 | 100.00000 | 9.14134 | | | | 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 | 101.05499 | | | | 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 | 9.54693 | 100.00000 | 9.47695 | | | | 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 | 101.06116 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.82866 | 100.00000 | 9.75663 | | | | 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 | 101.23363 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.26588 | 100.00000 | 13.16865 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.61344 | | | | 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 | 17.04117 | 100.00000 | 16.91628 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 14.37670 | 100.00000 | 13.27990 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 1.44473 | 100.00000 | 1.79272 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP183 On 04/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.89051 | | | | 0.00 | 0 | 0 |
| Total TSP183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP183 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP184 On 18/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.62762 | | | | 0.00 | 0 | 0 |
| Total TSP184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP184 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP185 On 03/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.35913 | | | | 0.00 | 0 | 0 |
| Total TSP185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP185 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP186 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.07689 | | | | 0.00 | 0 | 0 |
| Total TSP186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP186 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP188 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.80766 | | | | 0.00 | 0 | 0 |
| Total TSP188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP188 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP190 On 12/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.01715 | | | | 0.00 | 0 | 0 |
| Total TSP190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP190 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP191 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.72869 | | | | 0.00 | 0 | 0 |
| Total TSP191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP191 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP192 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.43046 | | | | 0.00 | 0 | 0 |
| Total TSP192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP192 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP193 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP193 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP195 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.09706 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP196 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.47223 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP197 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.02658 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TSP198 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 94.72450 | | | 0.00 | 0 | 0 |
| Total TSP198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP198 | | | | | | | | | 0.00 | 0 | 0 |
| TSP199 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.92003 | | | 0.00 | 0 | 0 |
| Total TSP199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP199 | | | | | | | | | 0.00 | 0 | 0 |
| TSP200 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 93.57101 | | | 0.00 | 0 | 0 |
| Total TSP200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP200 | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 16.74221 | 100.00000 | 16.62083 | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 17/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37661 | | | 0.00 | 0 | 0 |
| Total TWC117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC117 | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 18/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81991 | | | 0.00 | 0 | 0 |
| Total TWC125 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC125 | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 13/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31776 | | | 0.00 | 0 | 0 |
| Total TWC129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC129 | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 12/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.55504 | | | 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 | 99.87960 | | | 0.00 | 0 | 0 |
| Total TWC132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC132 | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 22/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27428 | | | 0.00 | 0 | 0 |
| Total TWC133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC133 | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.14115 | | | 0.00 | 0 | 0 |
| Total TWC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC134 | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 25/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.22436 | | | 0.00 | 0 | 0 |
| Total TWC135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC135 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TWC13 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.14247 | | | | 0.00 | 0 | 0 |
| Total TWC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC136 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 08/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.95438 | | | | 0.00 | 0 | 0 |
| Total TWC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC137 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 08/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88239 | | | | 0.00 | 0 | 0 |
| Total TWC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC138 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81008 | | | | 0.00 | 0 | 0 |
| Total TWC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC139 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 11/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34930 | | | | 0.00 | 0 | 0 |
| Total TWC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC141 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 12/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30172 | | | | 0.00 | 0 | 0 |
| Total TWC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC143 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 18/04/2016 Spot Bond | | | 100.00000 | 82.57919 | 100.00000 | 82.02247 | | | | 0.00 | 0 | 0 |
| Total TWC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC144 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 22/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13200 | | | | 0.00 | 0 | 0 |
| Total TWC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC145 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25753 | | | | 0.00 | 0 | 0 |
| Total TWCJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 18/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29948 | | | | 0.00 | 0 | 0 |
| Total TWCJ24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ24 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 26/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15890 | | | | 0.00 | 0 | 0 |
| Total TWCM23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM23 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 18/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27647 | | | | 0.00 | 0 | 0 |
| Total TWCM24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| UG21 On 02/03/2021 Spot Bond | | | 10.70500 | 104.42960 | 10.70500 | 104.33989 | | | 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 | 8.36572 | 100.00000 | 8.31558 | | | 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 | 7.54655 | 100.00000 | 7.49124 | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.85802 | 100.00000 | 7.80043 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.08996 | 100.00000 | 0.09956 | | 560,000,000,000,000.00 | 75,600,000,000 | 75,600,000,000 | |
| Total VJA04U SPOT | | | | | | | | 560,000,000,000,000.00 | 75,600,000,000 | 75,600,000,000 | |
| Total For VJA04U | | | | | | | | 560,000,000,000,000.00 | 75,600,000,000 | 75,600,000,000 | |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.17534 | 100.00000 | 8.12634 | | | 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 | 7.46110 | 100.00000 | 7.40641 | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.65987 | 100.00000 | 7.60373 | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 7.87838 | 100.00000 | 0.09956 | | 440,000,000,000,000.00 | 4,400,000,000 | 4,400,000,000 | |
| Total VJB04U SPOT | | | | | | | | 440,000,000,000,000.00 | 4,400,000,000 | 4,400,000,000 | |
| Total For VJB04U | | | | | | | | 440,000,000,000,000.00 | 4,400,000,000 | 4,400,000,000 | |
| VKC09 On 25/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67187 | | | 0.00 | 0 | 0 |
| Total VKC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC09 | | | | | | | | | 0.00 | 0 | 0 |
| VKC10 On 02/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.60287 | | | 0.00 | 0 | 0 |
| Total VKC10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VKC11 On 04/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.96416 | | | | 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 | 100.49775 | | | | 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 | 102.46270 | | | | 0.00 | 0 | 0 |
| Total VKC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC13 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE02 On 08/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79012 | | | | 0.00 | 0 | 0 |
| Total VKE02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE02 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78993 | | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE04 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78314 | | | | 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 | 100.71926 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.79340 | | | | 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 | 97.10445 | | | | 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 | 7.86179 | 100.00000 | 7.81468 | | | | 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 | 7.22882 | 100.00000 | 7.17583 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.92658 | 100.00000 | 8.86115 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.56895 | 100.00000 | 0.09956 | | 650,000,000,000,000.00 | 256,500,000,000 | 256,500,000,000 | |
| Total VPA04U SPOT | | | | | | | | 50,000,000,000,000.00 | 256,500,000,000 | 256,500,000,000 | |
| Total For VPA04U | | | | | | | | 50,000,000,000,000.00 | 256,500,000,000 | 256,500,000,000 | |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.67142 | 100.00000 | 7.62545 | | 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 | 7.14337 | 100.00000 | 7.09101 | | 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 | 9.12495 | 100.00000 | 9.05807 | | 0.00 | 0 | 0 | |
| Total VPB03U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VPB03U | | | | | | | | 0.00 | 0 | 0 | |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.35736 | 100.00000 | 0.09956 | | 350,000,000,000,000.00 | 13,500,000,000 | 13,500,000,000 | |
| Total VPB04U SPOT | | | | | | | | 50,000,000,000,000.00 | 13,500,000,000 | 13,500,000,000 | |
| Total For VPB04U | | | | | | | | 50,000,000,000,000.00 | 13,500,000,000 | 13,500,000,000 | |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00055 | 100.00000 | 0.00055 | | 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 | | | 8.09500 | 103.51796 | 8.09500 | 103.45090 | | 0.00 | 0 | 9,100,000,000 | |
| Total WS04 SPOT | | | | | | | | 0.00 | 0 | 9,100,000,000 | |
| Total For WS04 | | | | | | | | 0.00 | 0 | 9,100,000,000 | |
| WS05 On 01/08/2018 Spot Bond | | | 2.33000 | 237.02280 | 2.33000 | 236.91891 | | 180,496,246,000.00 | 77,466,200 | 38,733,100 | |
| Total WS05 SPOT | | | | | | | | 180,496,246,000.00 | 77,466,200 | 38,733,100 | |
| Total For WS05 | | | | | | | | 180,496,246,000.00 | 77,466,200 | 38,733,100 | |
| WSP2 On 28/05/2017 Spot Bond | | | 8.86500 | 101.74971 | 8.86500 | 101.67699 | | 0.00 | 0 | 5,800,000,000 | |
| Total WSP2 SPOT | | | | | | | | 0.00 | 0 | 5,800,000,000 | |
| Total For WSP2 | | | | | | | | 0.00 | 0 | 5,800,000,000 | |
| WSP3 On 28/05/2019 Spot Bond | | | 9.41000 | 100.43674 | 9.41000 | 100.36065 | | 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 | | | 9.75500 | 98.97118 | 9.75500 | 98.89352 | | 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 | | | 10.00000 | 97.53157 | 10.00000 | 97.45316 | | 0.00 | 0 | 1,700,000,000 | |
| Total WSP5 SPOT | | | | | | | | 0.00 | 0 | 1,700,000,000 | |
| Total For WSP5 | | | | | | | | 0.00 | 0 | 1,700,000,000 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------------|------------------------|
| Z083 | On | 30/09/2019 | Spot Bond | | | 8.80000 | 72.96877 | 8.80000 | 72.91699 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 64.36657 | 100.00000 | 64.00091 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | | | 1.18e+017 | 727,909,243,900 | 114,230,661,649 |
| Total for SPOT : | | | | | | | | | | | | 1.18e+017 | 727,909,243,900 | 114,230,661,649 |
| Total Futures | | | | | | | | | | | | 1.18e+017 | 727,909,251,842 | 114,231,358,895 |
| Total Options | | | | | | | | | | | | 0.00 | 0 | 75,609 |
| Grand Total: | | | | | | | | | | | | 1.18e+017 | 727,909,251,842 | 114,231,434,504 |