



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2014

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 07/08/2014 Bond Future | | | 123.95903 | 123.95903 | 123.91890 | 123.91890 | | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | | | 124.35148 | 124.35148 | 124.31204 | 124.31204 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 07/08/2014 Bond Future | 114.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 07/08/2014 Bond Future | 113.99 | Call | | | 9,928.90000 | 9.92890 | 9,969,030 | | 0.00 | 0 | 0 |
| EL28 On 07/08/2014 Bond Future | 113.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 07/08/2014 Bond Future | 114.00 | Call | | | 9,918.90000 | 9.91890 | 9,959,030 | | 0.00 | 0 | 0 |
| EL28 On 07/08/2014 Bond Future | 114.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 07/08/2014 Bond Future | 114.01 | Call | | | 9,908.90000 | 9.90890 | 9,949,030 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.01 | Call | | | 2,302.04000 | 2.30204 | 2,341,480 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 121.99 | Call | | | 2,322.04000 | 2.32204 | 2,361,480 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 121.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 122.00 | Call | | | 2,312.04000 | 2.31204 | 2,351,480 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 07/08/2014 | Bond Future | | | 9.70490 | 84.04473 | 9.74165 | 83.77575 | | | 0.00 | 0 | 6,220 |
| ES33 | On | 06/11/2014 | Bond Future | | | 9.80568 | 81.52006 | 9.84349 | 81.24805 | | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | | | 9.90673 | 82.78418 | 9.94569 | 82.50868 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 6,220 |
| ES33 | On | 07/08/2014 | Bond Future | 10.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/08/2014 | Bond Future | 10.14 | Call | | | 2,829.06000 | 2.82906 | 3,098,040 | | 0.00 | 0 | 0 |
| ES33 | On | 07/08/2014 | Bond Future | 10.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/08/2014 | Bond Future | 10.15 | Call | | | 2,898.09000 | 2.89809 | 3,167,070 | | 0.00 | 0 | 0 |
| ES33 | On | 07/08/2014 | Bond Future | 10.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/08/2014 | Bond Future | 10.16 | Call | | | 2,967.02000 | 2.96702 | 3,236,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.29 | Call | | | 3,107.66000 | 3.10766 | 3,379,670 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.30 | Call | | | 3,175.11000 | 3.17511 | 3,447,120 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.31 | Call | | | 3,242.46000 | 3.24246 | 3,514,470 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.00 | Call | | | 381.60000 | 0.38160 | 657,100 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.01 | Call | | | 451.56000 | 0.45156 | 727,060 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 9.99 | Call | | | 311.55000 | 0.31155 | 587,050 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 9.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,220 |
| I2025 | On | 07/08/2014 | Bond Future | | | 117.03501 | 117.03501 | 116.99769 | 116.99769 | | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | | | 118.80422 | 118.80422 | 118.76766 | 118.76766 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 | On | 07/08/2014 | Bond Future | 108.99 | Call | | | 8,007.69000 | 8.00769 | 8,045,010 | | 0.00 | 0 | 0 |
| I2025 | On | 07/08/2014 | Bond Future | 108.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 07/08/2014 | Bond Future | 109.00 | Call | | | 7,997.69000 | 7.99769 | 8,035,010 | | 0.00 | 0 | 0 |
| I2025 | On | 07/08/2014 | Bond Future | 109.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 07/08/2014 | Bond Future | 109.01 | Call | | | 7,987.69000 | 7.98769 | 8,025,010 | | 0.00 | 0 | 0 |
| I2025 | On | 07/08/2014 | Bond Future | 109.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 116.99 | Call | | | 1,777.66000 | 1.77766 | 1,814,220 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 116.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.00 | Call | | | 1,767.66000 | 1.76766 | 1,804,220 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.01 | Call | | | 1,757.66000 | 1.75766 | 1,794,220 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For I2025 | | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 | On | 07/08/2014 | | | 121.89960 | 121.89960 | 121.86012 | 121.86012 | | | 0.00 | 0 | 725 |
| I2038 | On | 06/11/2014 | | | 123.74244 | 123.74244 | 123.70358 | 123.70358 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | 0.00 | 0 | 725 |
| I2038 | On | 07/08/2014 | 105.99 | Call | | | 15,870.12000 | 15.87012 | 15,909,600 | | 0.00 | 0 | 0 |
| I2038 | On | 07/08/2014 | 105.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 07/08/2014 | 106.00 | Call | | | 15,860.12000 | 15.86012 | 15,899,600 | | 0.00 | 0 | 0 |
| I2038 | On | 07/08/2014 | 106.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 07/08/2014 | 106.01 | Call | | | 15,850.12000 | 15.85012 | 15,889,600 | | 0.00 | 0 | 0 |
| I2038 | On | 07/08/2014 | 106.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 119.99 | Call | | | 3,713.58000 | 3.71358 | 3,752,440 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 119.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 120.00 | Call | | | 3,703.58000 | 3.70358 | 3,742,440 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 120.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 120.01 | Call | | | 3,693.58000 | 3.69358 | 3,732,440 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 120.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | 0.00 | 0 | 725 |
| I2046 | On | 07/08/2014 | | | 121.90752 | 121.90752 | 121.86806 | 121.86806 | | | 0.00 | 0 | 5,218 |
| I2046 | On | 06/11/2014 | | | 122.40501 | 122.40501 | 122.36623 | 122.36623 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | 0.00 | 0 | 5,218 |
| I2046 | On | 07/08/2014 | 104.43 | Call | | | 17,438.06000 | 17.43806 | 17,477,520 | | 0.00 | 0 | 0 |
| I2046 | On | 07/08/2014 | 104.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 07/08/2014 | 104.44 | Call | | | 17,428.06000 | 17.42806 | 17,467,520 | | 0.00 | 0 | 0 |
| I2046 | On | 07/08/2014 | 104.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 07/08/2014 | 104.45 | Call | | | 17,418.06000 | 17.41806 | 17,457,520 | | 0.00 | 0 | 0 |
| I2046 | On | 07/08/2014 | 104.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.43 | Call | | | 17,936.23000 | 17.93623 | 17,975,010 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.44 | Call | | | 17,926.23000 | 17.92623 | 17,965,010 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.45 | Call | | | 17,916.23000 | 17.91623 | 17,955,010 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | 0.00 | 0 | 5,218 |
| I2050 | On | 07/08/2014 | | | 127.29546 | 127.29546 | 127.25386 | 127.25386 | | | 0.00 | 0 | 2,720 |
| I2050 | On | 06/11/2014 | | | 129.21943 | 129.21943 | 129.17858 | 129.17858 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | 0.00 | 0 | 2,720 |
| I2050 | On | 07/08/2014 | 112.01 | Call | | | 15,243.86000 | 15.24386 | 15,285,460 | | 0.00 | 0 | 0 |

| 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 | 07/08/2014 | Bond Future | 112.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 07/08/2014 | Bond Future | 111.99 | Call | | | 15,263.86000 | 15.26386 | 15,305,460 | | 0.00 | 0 | 0 |
| I2050 | On | 07/08/2014 | Bond Future | 111.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 07/08/2014 | Bond Future | 112.00 | Call | | | 15,253.86000 | 15.25386 | 15,295,460 | | 0.00 | 0 | 0 |
| I2050 | On | 07/08/2014 | Bond Future | 112.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 125.99 | Call | | | 3,188.58000 | 3.18858 | 3,229,430 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 125.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.00 | Call | | | 3,178.58000 | 3.17858 | 3,219,430 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.01 | Call | | | 3,168.58000 | 3.16858 | 3,209,430 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 2,720 |
| R157 | On | 07/08/2014 | Bond Future | | | 6.73698 | 112.49524 | 6.77866 | 112.44972 | | 1.00 | 0.00 | 0 | 6,048 |
| R157 | On | 06/11/2014 | Bond Future | | | 6.95377 | 107.36944 | 7.00716 | 107.32448 | | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | | | 7.28503 | 109.03472 | 7.36098 | 108.98996 | | 1.00 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | | | 0.00 | 0 | 6,048 |
| R157 | On | 07/08/2014 | Bond Future | 6.75 | Call | | | 147.53000 | 0.14753 | 164,780 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 07/08/2014 | Bond Future | 6.75 | Put | | | 178.83000 | 0.17883 | 150,560 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 07/08/2014 | Bond Future | 6.76 | Call | | | 152.87000 | 0.15287 | 170,610 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 07/08/2014 | Bond Future | 6.76 | Put | | | 173.25000 | 0.17325 | 145,470 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 07/08/2014 | Bond Future | 6.74 | Call | | | 142.47000 | 0.14247 | 159,240 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 07/08/2014 | Bond Future | 6.74 | Put | | | 184.69000 | 0.18469 | 155,940 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.19 | Put | | | 742.70000 | 0.74270 | 703,060 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.20 | Call | | | 52.47000 | 0.05247 | 57,900 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.20 | Put | | | 735.47000 | 0.73547 | 695,940 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.21 | Call | | | 53.77000 | 0.05377 | 59,310 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.21 | Put | | | 728.27000 | 0.72827 | 688,850 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.19 | Call | | | 51.19000 | 0.05119 | 56,510 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 903.66000 | 0.90366 | 938,980 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 91.30000 | 0.09130 | 81,860 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 908.38000 | 0.90838 | 943,790 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 90.22000 | 0.09022 | 80,870 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 898.93000 | 0.89893 | 934,170 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 92.38000 | 0.09238 | 82,860 | 1.05 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | | | 0.00 | 0 | 6,048 |
| R186 | On | 07/08/2014 | Bond Future | | | 8.34458 | 117.89505 | 8.37606 | 117.62867 | | 9.70 | 381,272,591.70 | 3,234 | 48,900 |
| R186 | On | 06/11/2014 | Bond Future | | | 8.42302 | 119.66256 | 8.45550 | 119.39350 | | 10.29 | 0.00 | 0 | 103 |
| R186 | On | 05/02/2015 | Bond Future | | | 8.49866 | 116.22248 | 8.53223 | 115.95020 | | 10.92 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total R186 Future | | | | | | | | | | | | 381,272,591.70 | 3,234 | 49,003 |
| R186 | On | 07/08/2014 | Bond Future | 8.70 | Call | | | 3,334.46000 | 3.33446 | 3,496,100 | 9.81 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.70 | Put | | | 641.93000 | 0.64193 | 537,190 | 9.81 | 0.00 | 0 | 1,000 |
| R186 | On | 07/08/2014 | Bond Future | 8.30 | Call | | | 1,340.43000 | 1.34043 | 1,410,300 | 9.63 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.30 | Put | | | 1,985.51000 | 1.98551 | 1,789,000 | 9.63 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 9.20 | Call | | | 6,776.85000 | 6.77685 | 7,017,320 | 10.07 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 9.20 | Put | | | 96.91000 | 0.09691 | 71,000 | 10.07 | 0.00 | 0 | 2,100 |
| R186 | On | 07/08/2014 | Bond Future | 8.43 | Call | | | 1,880.41000 | 1.88041 | 1,979,120 | 9.68 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.43 | Put | | | 1,425.94000 | 1.42594 | 1,258,270 | 9.68 | 0.00 | 0 | 105 |
| R186 | On | 07/08/2014 | Bond Future | 8.31 | Call | | | 1,378.12000 | 1.37812 | 1,450,090 | 9.63 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.31 | Put | | | 1,938.10000 | 1.93810 | 1,743,690 | 9.63 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.92 | Call | | | 4,770.15000 | 4.77015 | 4,974,920 | 9.93 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.92 | Put | | | 298.49000 | 0.29849 | 236,880 | 9.93 | 0.00 | 0 | 840 |
| R186 | On | 07/08/2014 | Bond Future | 8.29 | Call | | | 1,303.40000 | 1.30340 | 1,371,200 | 9.62 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.29 | Put | | | 2,033.66000 | 2.03366 | 1,835,080 | 9.62 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 7.60 | Call | | | 82.56000 | 0.08256 | 82,830 | 9.36 | 0.00 | 0 | 210 |
| R186 | On | 07/08/2014 | Bond Future | 7.60 | Put | | | 6,904.38000 | 6.90438 | 6,638,270 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.00 | Call | | | 505.23000 | 0.50523 | 526,770 | 9.51 | 0.00 | 0 | 105 |
| R186 | On | 07/08/2014 | Bond Future | 8.00 | Put | | | 3,743.71000 | 3.74371 | 3,498,870 | 9.51 | 0.00 | 0 | 0 |
| R186 | On | 07/08/2014 | Bond Future | 8.25 | Call | | | 1,162.16000 | 1.16216 | 1,221,960 | 9.61 | 0.00 | 0 | 1,200 |
| R186 | On | 07/08/2014 | Bond Future | 8.25 | Put | | | 2,234.01000 | 2.23401 | 2,027,430 | 9.61 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 9.17 | Put | | | 1,000.87000 | 1.00087 | 919,570 | 10.60 | 0.00 | 0 | 2,010 |
| R186 | On | 06/11/2014 | Bond Future | 8.14 | Call | | | 1,876.87000 | 1.87687 | 1,948,400 | 10.16 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.14 | Put | | | 4,527.67000 | 4.52767 | 4,330,140 | 10.16 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.15 | Call | | | 1,908.15000 | 1.90815 | 1,980,720 | 10.16 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.15 | Put | | | 4,473.64000 | 4.47364 | 4,277,150 | 10.16 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.16 | Call | | | 1,939.75000 | 1.93975 | 2,013,380 | 10.17 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.16 | Put | | | 4,420.02000 | 4.42002 | 4,224,590 | 10.17 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 9.17 | Call | | | 6,705.63000 | 6.70563 | 6,893,390 | 10.60 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 6,109.30000 | 6.10930 | 6,266,390 | 11.04 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 2,406.71000 | 2.40671 | 2,291,520 | 11.04 | 0.00 | 0 | 9,600 |
| R186 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 4,866.29000 | 4.86629 | 5,000,990 | 10.92 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 3,200.84000 | 3.20084 | 3,063,260 | 10.92 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 4,911.41000 | 4.91141 | 5,046,990 | 10.92 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 3,166.65000 | 3.16665 | 3,029,950 | 10.92 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 4,957.09000 | 4.95709 | 5,093,550 | 10.93 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 3,133.09000 | 3.13309 | 2,997,270 | 10.93 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 17,170 |
| Total For R186 | | | | | | | | | | | | 381,272,591.70 | 3,234 | 66,173 |
| R197 | On | 07/08/2014 | Bond Future | | | 286.36609 | 286.36609 | 286.27584 | 286.27584 | | | 0.00 | 0 | 905 |

| 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 | 06/11/2014 | Bond Future | | | 290.69447 | 290.69447 | 290.60605 | 290.60605 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 905 |
| R197 | On | 07/08/2014 | Bond Future | 270.01 | Call | | | 16,265.84000 | 16.26584 | 16,356,090 | | 0.00 | 0 | 0 |
| R197 | On | 07/08/2014 | Bond Future | 270.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 07/08/2014 | Bond Future | 269.99 | Call | | | 16,285.84000 | 16.28584 | 16,376,090 | | 0.00 | 0 | 0 |
| R197 | On | 07/08/2014 | Bond Future | 269.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 07/08/2014 | Bond Future | 270.00 | Call | | | 16,275.84000 | 16.27584 | 16,366,090 | | 0.00 | 0 | 0 |
| R197 | On | 07/08/2014 | Bond Future | 270.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.01 | Call | | | 5,596.05000 | 5.59605 | 5,684,470 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 284.99 | Call | | | 5,616.05000 | 5.61605 | 5,704,470 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 284.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/11/2014 | Bond Future | 285.00 | Call | | | 5,606.05000 | 5.60605 | 5,694,470 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 905 |
| R201 | On | 07/08/2014 | Bond Future | | | 5.94336 | 102.19509 | 5.98411 | 102.18045 | | 1.00 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R201 | On | 07/08/2014 | Bond Future | 5.31 | Call | | | 57.27000 | 0.05727 | 57,260 | 1.00 | 0.00 | 0 | 0 |
| R201 | On | 07/08/2014 | Bond Future | 5.31 | Put | | | 299.87000 | 0.29987 | 285,220 | 1.00 | 0.00 | 0 | 0 |
| R201 | On | 07/08/2014 | Bond Future | 5.29 | Call | | | 55.44000 | 0.05544 | 55,390 | 1.00 | 0.00 | 0 | 0 |
| R201 | On | 07/08/2014 | Bond Future | 5.29 | Put | | | 305.25000 | 0.30525 | 290,560 | 1.00 | 0.00 | 0 | 0 |
| R201 | On | 07/08/2014 | Bond Future | 5.30 | Call | | | 56.35000 | 0.05635 | 56,320 | 1.00 | 0.00 | 0 | 0 |
| R201 | On | 07/08/2014 | Bond Future | 5.30 | Put | | | 302.55000 | 0.30255 | 287,880 | 1.00 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R202 | On | 07/08/2014 | Bond Future | | | 229.46748 | 229.46748 | 229.39359 | 229.39359 | | 10.28 | 0.00 | 0 | 44,627 |
| R202 | On | 06/11/2014 | Bond Future | | | 232.93556 | 232.93556 | 232.86352 | 232.86352 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 44,627 |
| R202 | On | 07/08/2014 | Bond Future | 208.01 | Call | | | 21,398.81000 | 21.39881 | 21,468,500 | 10.65 | 0.00 | 0 | 0 |
| R202 | On | 07/08/2014 | Bond Future | 208.01 | Put | | | 15.22000 | 0.01522 | 11,020 | 10.65 | 0.00 | 0 | 0 |
| R202 | On | 07/08/2014 | Bond Future | 207.99 | Call | | | 21,418.69000 | 21.41869 | 21,488,410 | 10.65 | 0.00 | 0 | 0 |
| R202 | On | 07/08/2014 | Bond Future | 207.99 | Put | | | 15.10000 | 0.01510 | 10,930 | 10.65 | 0.00 | 0 | 0 |
| R202 | On | 07/08/2014 | Bond Future | 208.00 | Call | | | 21,408.75000 | 21.40875 | 21,478,460 | 10.65 | 0.00 | 0 | 0 |
| R202 | On | 07/08/2014 | Bond Future | 208.00 | Put | | | 15.16000 | 0.01516 | 10,980 | 10.65 | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.01 | Call | | | 5,853.52000 | 5.85352 | 5,925,560 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 226.99 | Call | | | 5,873.52000 | 5.87352 | 5,945,560 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R202 | On | 06/11/2014 | Bond Future | 226.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/11/2014 | Bond Future | 227.00 | Call | | | 5,863.52000 | 5.86352 | 5,935,560 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 44,627 |
| R2023 | On | 07/08/2014 | Bond Future | | | 8.20014 | 100.73913 | 8.22161 | 100.61136 | | 7.95 | 0.00 | 0 | 12,508 |
| R2023 | On | 06/11/2014 | Bond Future | | | 8.28974 | 98.32921 | 8.31193 | 98.20067 | | 8.65 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | | | 8.37882 | 99.85370 | 8.40184 | 99.72402 | | 8.77 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 12,508 |
| R2023 | On | 07/08/2014 | Bond Future | 8.49 | Call | | | 2,120.73000 | 2.12073 | 2,181,460 | 8.07 | 0.00 | 0 | 0 |
| R2023 | On | 07/08/2014 | Bond Future | 8.49 | Put | | | 541.35000 | 0.54135 | 474,310 | 8.07 | 0.00 | 0 | 0 |
| R2023 | On | 07/08/2014 | Bond Future | 8.50 | Call | | | 2,162.33000 | 2.16233 | 2,224,280 | 8.07 | 0.00 | 0 | 0 |
| R2023 | On | 07/08/2014 | Bond Future | 8.50 | Put | | | 524.74000 | 0.52474 | 458,920 | 8.07 | 0.00 | 0 | 0 |
| R2023 | On | 07/08/2014 | Bond Future | 8.51 | Call | | | 2,204.30000 | 2.20430 | 2,267,450 | 8.08 | 0.00 | 0 | 0 |
| R2023 | On | 07/08/2014 | Bond Future | 8.51 | Put | | | 508.54000 | 0.50854 | 443,920 | 8.08 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.61 | Call | | | 3,046.45000 | 3.04645 | 3,107,810 | 8.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.61 | Put | | | 1,340.53000 | 1.34053 | 1,273,350 | 8.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.59 | Call | | | 2,975.12000 | 2.97512 | 3,035,290 | 8.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.59 | Put | | | 1,382.46000 | 1.38246 | 1,314,090 | 8.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.60 | Call | | | 3,010.68000 | 3.01068 | 3,071,450 | 8.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.60 | Put | | | 1,361.37000 | 1.36137 | 1,293,600 | 8.69 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 1,933.87000 | 1.93387 | 1,867,650 | 8.87 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 3,847.39000 | 3.84739 | 3,911,270 | 8.87 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 1,912.83000 | 1.91283 | 1,847,030 | 8.87 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 3,881.35000 | 3.88135 | 3,945,660 | 8.87 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 1,891.96000 | 1.89196 | 1,826,590 | 8.87 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 3,813.56000 | 3.81356 | 3,877,020 | 8.87 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 12,508 |
| R203 | On | 07/08/2014 | Bond Future | | | 7.34208 | 105.82308 | 7.37497 | 105.73218 | | 3.03 | 0.00 | 0 | 24,601 |
| R203 | On | 06/11/2014 | Bond Future | | | 7.47044 | 103.24650 | 7.50616 | 103.15539 | | 3.13 | 0.00 | 0 | 200 |
| R203 | On | 05/02/2015 | Bond Future | | | 7.60733 | 104.84741 | 7.64659 | 104.75578 | | 3.09 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 24,801 |
| R203 | On | 07/08/2014 | Bond Future | 6.84 | Call | | | 50.29000 | 0.05029 | 53,050 | 2.94 | 0.00 | 0 | 46 |
| R203 | On | 07/08/2014 | Bond Future | 6.84 | Put | | | 1,541.28000 | 1.54128 | 1,453,140 | 2.94 | 0.00 | 0 | 0 |
| R203 | On | 07/08/2014 | Bond Future | 7.29 | Call | | | 352.17000 | 0.35217 | 377,380 | 3.01 | 0.00 | 0 | 0 |
| R203 | On | 07/08/2014 | Bond Future | 7.29 | Put | | | 587.21000 | 0.58721 | 521,520 | 3.01 | 0.00 | 0 | 0 |
| R203 | On | 07/08/2014 | Bond Future | 7.30 | Call | | | 364.00000 | 0.36400 | 390,030 | 3.01 | 0.00 | 0 | 0 |
| R203 | On | 07/08/2014 | Bond Future | 7.30 | Put | | | 571.34000 | 0.57134 | 506,470 | 3.01 | 0.00 | 0 | 0 |
| R203 | On | 07/08/2014 | Bond Future | 7.31 | Call | | | 376.09000 | 0.37609 | 402,950 | 3.01 | 0.00 | 0 | 0 |
| R203 | On | 07/08/2014 | Bond Future | 7.31 | Put | | | 555.75000 | 0.55575 | 491,710 | 3.01 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 06/11/2014 | Bond Future | 6.86 | Call | | | 213.93000 | 0.21393 | 226,640 | 3.04 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.86 | Put | | | 1,877.76000 | 1.87776 | 1,799,360 | 3.04 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.98 | Call | | | 284.64000 | 0.28464 | 301,040 | 3.06 | 0.00 | 0 | 14 |
| R203 | On | 06/11/2014 | Bond Future | 6.98 | Put | | | 1,636.93000 | 1.63693 | 1,562,220 | 3.06 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.84 | Call | | | 203.65000 | 0.20365 | 215,800 | 3.04 | 0.00 | 0 | 45 |
| R203 | On | 06/11/2014 | Bond Future | 6.84 | Put | | | 1,919.52000 | 1.91952 | 1,840,560 | 3.04 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.85 | Call | | | 208.75000 | 0.20875 | 221,170 | 3.04 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.85 | Put | | | 1,898.60000 | 1.89860 | 1,819,910 | 3.04 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.34 | Call | | | 2,037.72000 | 2.03772 | 2,099,840 | 3.18 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.34 | Put | | | 436.35000 | 0.43635 | 406,840 | 3.18 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.35 | Call | | | 2,054.87000 | 2.05487 | 2,117,260 | 3.19 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.35 | Put | | | 430.64000 | 0.43064 | 401,400 | 3.19 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.36 | Call | | | 2,072.06000 | 2.07206 | 2,134,740 | 3.19 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.36 | Put | | | 424.98000 | 0.42498 | 396,030 | 3.19 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 7.69 | Call | | | 1,072.66000 | 1.07266 | 1,114,350 | 3.08 | 0.00 | 0 | 55 |
| R203 | On | 05/02/2015 | Bond Future | 7.69 | Put | | | 971.46000 | 0.97146 | 921,520 | 3.08 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 160 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 24,961 |
| R2030 | On | 07/08/2014 | Bond Future | | | 8.87278 | 92.98743 | 8.90939 | 92.69925 | | | 0.00 | 0 | 4,308 |
| R2030 | On | 06/11/2014 | Bond Future | | | 8.95267 | 94.38229 | 8.99032 | 94.09078 | | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | | | 9.03146 | 91.83869 | 9.07023 | 91.54352 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 4,308 |
| R2030 | On | 07/08/2014 | Bond Future | 8.99 | Call | | | 630.03000 | 0.63003 | 918,210 | | 0.00 | 0 | 0 |
| R2030 | On | 07/08/2014 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 07/08/2014 | Bond Future | 9.00 | Call | | | 707.75000 | 0.70775 | 995,930 | | 0.00 | 0 | 0 |
| R2030 | On | 07/08/2014 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 07/08/2014 | Bond Future | 9.01 | Call | | | 785.38000 | 0.78538 | 1,073,560 | | 0.00 | 0 | 0 |
| R2030 | On | 07/08/2014 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 2.47000 | 0.00247 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 74.74000 | 0.07474 | 366,250 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 151.86000 | 0.15186 | 443,370 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 289,040 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 1,276.62000 | 1.27662 | 1,571,790 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 1,351.02000 | 1.35102 | 1,646,190 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 1,425.33000 | 1.42533 | 1,720,500 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R2030 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 4,308 |
| R2037 On 07/08/2014 Bond Future | | | 9.08006 | 94.75198 | 9.11659 | 94.42068 | | | | 0.00 | 0 | 10,102 |
| R2037 On 06/11/2014 Bond Future | | | 9.15575 | 96.17324 | 9.19325 | 95.83808 | | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | | | 9.23033 | 93.40704 | 9.26889 | 93.06746 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 10,102 |
| R2037 On 07/08/2014 Bond Future | 9.04 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 07/08/2014 Bond Future | 9.04 | Put | | | 696.77000 | 0.69677 | 365,470 | | | 0.00 | 0 | 0 |
| R2037 On 07/08/2014 Bond Future | 9.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 07/08/2014 Bond Future | 9.05 | Put | | | 605.33000 | 0.60533 | 274,030 | | | 0.00 | 0 | 0 |
| R2037 On 07/08/2014 Bond Future | 9.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 07/08/2014 Bond Future | 9.06 | Put | | | 514.03000 | 0.51403 | 182,730 | | | 0.00 | 0 | 0 |
| R2037 On 06/11/2014 Bond Future | 9.71 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 06/11/2014 Bond Future | 9.69 | Call | | | 4,264.55000 | 4.26455 | 4,599,710 | | | 0.00 | 0 | 0 |
| R2037 On 06/11/2014 Bond Future | 9.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 06/11/2014 Bond Future | 9.70 | Call | | | 4,347.16000 | 4.34716 | 4,682,320 | | | 0.00 | 0 | 0 |
| R2037 On 06/11/2014 Bond Future | 9.70 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 06/11/2014 Bond Future | 9.71 | Call | | | 4,429.65000 | 4.42965 | 4,764,810 | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | 9.50 | Call | | | 1,994.42000 | 1.99442 | 2,334,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | 9.51 | Call | | | 2,079.16000 | 2.07916 | 2,418,740 | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/02/2015 Bond Future | 9.49 | Call | | | 1,909.55000 | 1.90955 | 2,249,130 | | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 10,102 |
| R204 On 07/08/2014 Bond Future | | | 7.59793 | 102.58974 | 7.63027 | 102.47061 | | 4.45 | | 0.00 | 0 | 14,498 |
| R204 On 06/11/2014 Bond Future | | | 7.70712 | 104.12777 | 7.74147 | 104.00801 | | 4.43 | | 0.00 | 0 | 200 |
| R204 On 05/02/2015 Bond Future | | | 7.81630 | 101.70754 | 7.85301 | 101.58679 | | 4.59 | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 14,698 |
| R204 On 07/08/2014 Bond Future | 7.44 | Call | | | 360.45000 | 0.36045 | 382,720 | 4.39 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.44 | Put | | | 1,063.82000 | 1.06382 | 966,960 | 4.39 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.45 | Call | | | 373.15000 | 0.37315 | 396,270 | 4.39 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.45 | Put | | | 1,039.41000 | 1.03941 | 943,400 | 4.39 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.46 | Call | | | 386.16000 | 0.38616 | 410,140 | 4.39 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.46 | Put | | | 1,015.32000 | 1.01532 | 920,170 | 4.39 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.78 | Call | | | 969.73000 | 0.96973 | 1,027,540 | 4.46 | | 0.00 | 0 | 0 |
| R204 On 07/08/2014 Bond Future | 7.78 | Put | | | 420.39000 | 0.42039 | 359,070 | 4.46 | | 0.00 | 0 | 530 |
| R204 On 06/11/2014 Bond Future | 7.00 | Call | | | 259.47000 | 0.25947 | 273,280 | 4.29 | | 0.00 | 0 | 0 |
| R204 On 06/11/2014 Bond Future | 7.00 | Put | | | 2,883.61000 | 2.88361 | 2,777,660 | 4.29 | | 0.00 | 0 | 0 |

| 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 | 06/11/2014 | Bond Future | 7.01 | Call | | | 265.97000 | 0.26597 | 280,110 | 4.29 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.01 | Put | | | 2,854.16000 | 2.85416 | 2,748,540 | 4.29 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.99 | Call | | | 1,623.80000 | 1.62380 | 1,687,730 | 4.48 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.99 | Put | | | 762.50000 | 0.76250 | 706,670 | 4.48 | 0.00 | 0 | 1,270 |
| R204 | On | 06/11/2014 | Bond Future | 6.99 | Call | | | 253.09000 | 0.25309 | 266,590 | 4.29 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 6.99 | Put | | | 2,913.18000 | 2.91318 | 2,806,920 | 4.29 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.25 | Call | | | 2,222.36000 | 2.22236 | 2,291,650 | 4.65 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.25 | Put | | | 927.91000 | 0.92791 | 876,450 | 4.65 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.26 | Call | | | 2,243.35000 | 2.24335 | 2,313,050 | 4.65 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.26 | Put | | | 916.56000 | 0.91656 | 865,510 | 4.65 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.24 | Call | | | 2,201.47000 | 2.20147 | 2,270,340 | 4.65 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.24 | Put | | | 939.37000 | 0.93937 | 887,490 | 4.65 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 1,800 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 16,498 |
| R2048 | On | 07/08/2014 | Bond Future | | | 9.18171 | 99.44354 | 9.22322 | 99.03236 | | | 0.00 | 0 | 14,129 |
| R2048 | On | 06/11/2014 | Bond Future | | | 9.25704 | 96.50837 | 9.29969 | 96.09214 | | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | | | 9.33155 | 98.00472 | 9.37543 | 97.58285 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 14,129 |
| R2048 | On | 07/08/2014 | Bond Future | 9.66 | Call | | | 4,141.46000 | 4.14146 | 4,552,640 | | 0.00 | 0 | 0 |
| R2048 | On | 07/08/2014 | Bond Future | 9.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 07/08/2014 | Bond Future | 9.64 | Call | | | 3,958.94000 | 3.95894 | 4,370,120 | | 0.00 | 0 | 0 |
| R2048 | On | 07/08/2014 | Bond Future | 9.64 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 07/08/2014 | Bond Future | 9.65 | Call | | | 4,050.28000 | 4.05028 | 4,461,460 | | 0.00 | 0 | 0 |
| R2048 | On | 07/08/2014 | Bond Future | 9.65 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/11/2014 | Bond Future | 9.72 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/11/2014 | Bond Future | 9.73 | Call | | | 4,022.93000 | 4.02293 | 4,439,160 | | 0.00 | 0 | 0 |
| R2048 | On | 06/11/2014 | Bond Future | 9.73 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/11/2014 | Bond Future | 9.74 | Call | | | 4,112.74000 | 4.11274 | 4,528,970 | | 0.00 | 0 | 0 |
| R2048 | On | 06/11/2014 | Bond Future | 9.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/11/2014 | Bond Future | 9.72 | Call | | | 3,932.96000 | 3.93296 | 4,349,190 | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | 9.50 | Call | | | 1,179.40000 | 1.17940 | 1,601,270 | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | 9.51 | Call | | | 1,272.92000 | 1.27292 | 1,694,790 | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/02/2015 | Bond Future | 9.49 | Call | | | 1,085.70000 | 1.08570 | 1,507,570 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 14,129 |
| R207 | On | 07/08/2014 | Bond Future | | | 7.83986 | 97.97668 | 7.86690 | 97.86096 | | 5.76 | 0.00 | 0 | 32,970 |
| R207 | On | 06/11/2014 | Bond Future | | | 7.93988 | 99.44591 | 7.96823 | 99.32958 | | 5.81 | 0.00 | 0 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 05/02/2015 | Bond Future | | | 8.04060 | 97.34662 | 8.07050 | 97.22929 | | 6.01 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | | | 8.11512 | 99.01483 | 8.14609 | 98.89871 | | 6.00 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 33,070 |
| R207 | On | 07/08/2014 | Bond Future | 7.69 | Call | | | 484.29000 | 0.48429 | 502,550 | 5.69 | 0.00 | 0 | 0 |
| R207 | On | 07/08/2014 | Bond Future | 7.69 | Put | | | 1,244.41000 | 1.24441 | 1,146,950 | 5.69 | 0.00 | 0 | 0 |
| R207 | On | 07/08/2014 | Bond Future | 7.70 | Call | | | 499.83000 | 0.49983 | 518,860 | 5.69 | 0.00 | 0 | 0 |
| R207 | On | 07/08/2014 | Bond Future | 7.70 | Put | | | 1,216.79000 | 1.21679 | 1,120,100 | 5.69 | 0.00 | 0 | 0 |
| R207 | On | 07/08/2014 | Bond Future | 7.71 | Call | | | 515.71000 | 0.51571 | 535,510 | 5.69 | 0.00 | 0 | 0 |
| R207 | On | 07/08/2014 | Bond Future | 7.71 | Put | | | 1,189.53000 | 1.18953 | 1,093,610 | 5.69 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.34 | Call | | | 463.62000 | 0.46362 | 479,590 | 5.65 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.34 | Put | | | 3,081.64000 | 3.08164 | 2,981,280 | 5.65 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.35 | Call | | | 473.50000 | 0.47350 | 489,810 | 5.65 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.35 | Put | | | 3,049.18000 | 3.04918 | 2,949,160 | 5.65 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.36 | Call | | | 483.54000 | 0.48354 | 500,180 | 5.66 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.36 | Put | | | 3,016.90000 | 3.01690 | 2,917,210 | 5.66 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.49 | Call | | | 2,784.72000 | 2.78472 | 2,849,680 | 6.09 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.49 | Put | | | 1,156.67000 | 1.15667 | 1,104,300 | 6.09 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.50 | Call | | | 2,809.74000 | 2.80974 | 2,875,090 | 6.09 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.50 | Put | | | 1,143.29000 | 1.14329 | 1,091,310 | 6.09 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.51 | Call | | | 2,834.86000 | 2.83486 | 2,900,590 | 6.09 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.51 | Put | | | 1,130.03000 | 1.13003 | 1,078,430 | 6.09 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.26 | Call | | | 2,435.40000 | 2.43540 | 2,488,450 | 6.00 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.26 | Put | | | 2,009.73000 | 2.00973 | 1,946,660 | 6.00 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 7.73 | Call | | | 1,492.95000 | 1.49295 | 1,529,710 | 5.88 | 0.00 | 0 | 66 |
| R207 | On | 07/05/2015 | Bond Future | 7.73 | Put | | | 3,067.43000 | 3.06743 | 2,988,070 | 5.88 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.24 | Call | | | 2,395.03000 | 2.39503 | 2,447,450 | 6.00 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.24 | Put | | | 2,043.93000 | 2.04393 | 1,980,230 | 6.00 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.25 | Call | | | 2,414.98000 | 2.41498 | 2,467,720 | 6.00 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.25 | Put | | | 2,026.59000 | 2.02659 | 1,963,210 | 6.00 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 66 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 33,136 |
| R208 | On | 07/08/2014 | Bond Future | | | 8.00472 | 96.09624 | 8.03148 | 95.96599 | | 6.69 | 0.00 | 0 | 16,437 |
| R208 | On | 06/11/2014 | Bond Future | | | 8.10004 | 94.13891 | 8.12790 | 94.00784 | | 7.13 | 0.00 | 0 | 100 |
| R208 | On | 05/02/2015 | Bond Future | | | 8.19383 | 95.59867 | 8.22296 | 95.46633 | | 7.09 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 16,537 |
| R208 | On | 07/08/2014 | Bond Future | 7.80 | Call | | | 460.07000 | 0.46007 | 476,030 | 6.57 | 0.00 | 0 | 0 |
| R208 | On | 07/08/2014 | Bond Future | 7.80 | Put | | | 1,594.11000 | 1.59411 | 1,479,820 | 6.57 | 0.00 | 0 | 0 |
| R208 | On | 07/08/2014 | Bond Future | 7.81 | Call | | | 475.64000 | 0.47564 | 492,360 | 6.57 | 0.00 | 0 | 0 |
| R208 | On | 07/08/2014 | Bond Future | 7.81 | Put | | | 1,560.35000 | 1.56035 | 1,446,820 | 6.57 | 0.00 | 0 | 0 |
| R208 | On | 07/08/2014 | Bond Future | 8.28 | Call | | | 1,644.96000 | 1.64496 | 1,712,830 | 6.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 07/08/2014 | Bond Future | 8.28 | Put | | | 445.92000 | 0.44592 | 383,540 | 6.70 | 0.00 | 0 | 630 |
| R208 | On | 07/08/2014 | Bond Future | 7.79 | Call | | | 444.86000 | 0.44486 | 460,080 | 6.57 | 0.00 | 0 | 0 |
| R208 | On | 07/08/2014 | Bond Future | 7.79 | Put | | | 1,628.27000 | 1.62827 | 1,513,240 | 6.57 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.44 | Put | | | 3,787.18000 | 3.78718 | 3,671,950 | 6.92 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.45 | Call | | | 494.50000 | 0.49450 | 510,690 | 6.93 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.45 | Put | | | 3,748.71000 | 3.74871 | 3,633,830 | 6.93 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.46 | Call | | | 505.24000 | 0.50524 | 521,780 | 6.93 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.46 | Put | | | 3,710.44000 | 3.71044 | 3,595,910 | 6.93 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 2,659.62000 | 2.65962 | 2,731,950 | 7.21 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 930.42000 | 0.93042 | 871,680 | 7.21 | 0.00 | 0 | 1,520 |
| R208 | On | 06/11/2014 | Bond Future | 7.44 | Call | | | 483.94000 | 0.48394 | 499,780 | 6.92 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.51 | Call | | | 2,860.87000 | 2.86087 | 2,928,010 | 7.17 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.51 | Put | | | 1,569.07000 | 1.56907 | 1,503,870 | 7.17 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.49 | Call | | | 2,807.30000 | 2.80730 | 2,873,550 | 7.17 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.49 | Put | | | 1,604.79000 | 1.60479 | 1,538,700 | 7.17 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.50 | Call | | | 2,834.02000 | 2.83402 | 2,900,720 | 7.17 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.50 | Put | | | 1,586.85000 | 1.58685 | 1,521,210 | 7.17 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 2,150 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 18,687 |
| R209 | On | 07/08/2014 | Bond Future | | | 9.00077 | 76.26296 | 9.03715 | 75.99054 | | 14.28 | 0.00 | 0 | 25,573 |
| R209 | On | 06/11/2014 | Bond Future | | | 9.07299 | 74.26003 | 9.11029 | 73.98445 | | 15.97 | 0.00 | 0 | 100 |
| R209 | On | 05/02/2015 | Bond Future | | | 9.14290 | 75.41160 | 9.18119 | 75.13235 | | 16.40 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 25,673 |
| R209 | On | 07/08/2014 | Bond Future | 9.04 | Call | | | 1,569.07000 | 1.56907 | 1,663,020 | 14.18 | 0.00 | 0 | 0 |
| R209 | On | 07/08/2014 | Bond Future | 9.04 | Put | | | 1,547.80000 | 1.54780 | 1,369,330 | 14.18 | 0.00 | 0 | 0 |
| R209 | On | 07/08/2014 | Bond Future | 9.05 | Call | | | 1,606.59000 | 1.60659 | 1,702,690 | 14.18 | 0.00 | 0 | 0 |
| R209 | On | 07/08/2014 | Bond Future | 9.05 | Put | | | 1,510.74000 | 1.51074 | 1,334,420 | 14.18 | 0.00 | 0 | 0 |
| R209 | On | 07/08/2014 | Bond Future | 9.06 | Call | | | 1,644.61000 | 1.64461 | 1,742,890 | 14.19 | 0.00 | 0 | 0 |
| R209 | On | 07/08/2014 | Bond Future | 9.06 | Put | | | 1,474.30000 | 1.47430 | 1,300,160 | 14.19 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.00 | Call | | | 6,911.00000 | 6.91100 | 7,116,450 | 16.44 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.00 | Put | | | 787.75000 | 0.78775 | 717,620 | 16.44 | 0.00 | 0 | 1,640 |
| R209 | On | 06/11/2014 | Bond Future | 9.05 | Call | | | 2,679.78000 | 2.67978 | 2,786,830 | 15.87 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 10.05 | Call | | | 7,169.10000 | 7.16910 | 7,378,570 | 16.47 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.05 | Put | | | 725.89000 | 0.72589 | 659,780 | 16.47 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.58 | Call | | | 4,848.42000 | 4.84842 | 5,014,410 | 16.17 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 3,369.65000 | 3.36965 | 3,194,420 | 15.84 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 2,508.58000 | 2.50858 | 2,610,050 | 15.84 | 0.00 | 0 | 1,640 |
| R209 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 3,328.09000 | 3.32809 | 3,153,980 | 15.84 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 1,152.51000 | 1.15251 | 1,203,930 | 15.58 | 0.00 | 0 | 5,500 |
| R209 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 5,870.51000 | 5.87051 | 5,646,350 | 15.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 06/11/2014 | Bond Future | 8.75 | Call | | | 1,748.94000 | 1.74894 | 1,823,700 | 15.71 | 0.00 | 0 | 2,200 |
| R209 | On | 06/11/2014 | Bond Future | 9.05 | Put | | | 3,126.01000 | 3.12601 | 2,957,480 | 15.87 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.25 | Call | | | 3,425.14000 | 3.42514 | 3,554,850 | 15.97 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.25 | Put | | | 2,407.06000 | 2.40706 | 2,261,190 | 15.97 | 0.00 | 0 | 2,200 |
| R209 | On | 06/11/2014 | Bond Future | 8.75 | Put | | | 4,479.32000 | 4.47932 | 4,278,500 | 15.71 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.95 | Call | | | 2,343.71000 | 2.34371 | 2,439,650 | 15.81 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 8.95 | Put | | | 3,539.42000 | 3.53942 | 3,359,780 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.58 | Put | | | 1,511.39000 | 1.51139 | 1,401,800 | 16.17 | 0.00 | 0 | 907 |
| R209 | On | 06/11/2014 | Bond Future | 9.95 | Call | | | 6,655.00000 | 6.65500 | 6,856,280 | 16.41 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.95 | Put | | | 854.15000 | 0.85415 | 779,850 | 16.41 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 2,542.28000 | 2.54228 | 2,644,860 | 15.85 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 3,286.90000 | 3.28690 | 3,113,900 | 15.85 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.50 | Call | | | 4,484.00000 | 4.48400 | 4,641,500 | 16.12 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.50 | Put | | | 1,698.33000 | 1.69833 | 1,580,250 | 16.12 | 0.00 | 0 | 5,500 |
| R209 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 2,475.14000 | 2.47514 | 2,575,490 | 15.84 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 4,103.43000 | 4.10343 | 4,231,340 | 16.39 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 3,677.73000 | 3.67773 | 3,526,390 | 16.39 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 4,140.34000 | 4.14034 | 4,269,090 | 16.40 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 3,642.64000 | 3.64264 | 3,492,140 | 16.40 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 4,177.64000 | 4.17764 | 4,307,220 | 16.41 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 3,608.05000 | 3.60805 | 3,458,380 | 16.41 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 27,787 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 53,460 |
| R210 | On | 07/08/2014 | Bond Future | | | 172.07935 | 172.07935 | 172.02424 | 172.02424 | | | 0.00 | 0 | 618 |
| R210 | On | 06/11/2014 | Bond Future | | | 172.64090 | 172.64090 | 172.58694 | 172.58694 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 618 |
| R210 | On | 07/08/2014 | Bond Future | 158.99 | Call | | | 13,034.24000 | 13.03424 | 13,089,350 | | 0.00 | 0 | 0 |
| R210 | On | 07/08/2014 | Bond Future | 158.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 07/08/2014 | Bond Future | 159.00 | Call | | | 13,024.24000 | 13.02424 | 13,079,350 | | 0.00 | 0 | 0 |
| R210 | On | 07/08/2014 | Bond Future | 159.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 07/08/2014 | Bond Future | 159.01 | Call | | | 13,014.24000 | 13.01424 | 13,069,350 | | 0.00 | 0 | 0 |
| R210 | On | 07/08/2014 | Bond Future | 159.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.01 | Call | | | 3,576.94000 | 3.57694 | 3,630,900 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 168.99 | Call | | | 3,596.94000 | 3.59694 | 3,650,900 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 168.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/11/2014 | Bond Future | 169.00 | Call | | | 3,586.94000 | 3.58694 | 3,640,900 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 618 |

| 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 | 07/08/2014 | Bond Future | | | 130.90466 | 130.90466 | 130.86613 | 130.86613 | | | 0.00 | 0 | 390 |
| R211 | On | 06/11/2014 | Bond Future | | | 132.88358 | 132.88358 | 132.84595 | 132.84595 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 390 |
| R211 | On | 07/08/2014 | Bond Future | 128.01 | Call | | | 2,856.13000 | 2.85613 | 2,894,660 | | 0.00 | 0 | 0 |
| R211 | On | 07/08/2014 | Bond Future | 128.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 07/08/2014 | Bond Future | 127.99 | Call | | | 2,876.13000 | 2.87613 | 2,914,660 | | 0.00 | 0 | 0 |
| R211 | On | 07/08/2014 | Bond Future | 127.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 07/08/2014 | Bond Future | 128.00 | Call | | | 2,866.13000 | 2.86613 | 2,904,660 | | 0.00 | 0 | 0 |
| R211 | On | 07/08/2014 | Bond Future | 128.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.01 | Call | | | 2,835.95000 | 2.83595 | 2,873,580 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 129.99 | Call | | | 2,855.95000 | 2.85595 | 2,893,580 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 129.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/11/2014 | Bond Future | 130.00 | Call | | | 2,845.95000 | 2.84595 | 2,883,580 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 390 |
| R212 | On | 07/08/2014 | Bond Future | | | 134.99084 | 134.99084 | 134.94762 | 134.94762 | | | 204,916,095.12 | 1,518 | 20,029 |
| R212 | On | 06/11/2014 | Bond Future | | | 137.03156 | 137.03156 | 136.98919 | 136.98919 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 204,916,095.12 | 1,518 | 20,029 |
| R212 | On | 07/08/2014 | Bond Future | 129.01 | Call | | | 5,937.62000 | 5.93762 | 5,980,840 | | 0.00 | 0 | 0 |
| R212 | On | 07/08/2014 | Bond Future | 129.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 07/08/2014 | Bond Future | 128.99 | Call | | | 5,957.62000 | 5.95762 | 6,000,840 | | 0.00 | 0 | 0 |
| R212 | On | 07/08/2014 | Bond Future | 128.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 07/08/2014 | Bond Future | 129.00 | Call | | | 5,947.62000 | 5.94762 | 5,990,840 | | 0.00 | 0 | 0 |
| R212 | On | 07/08/2014 | Bond Future | 129.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 134.99 | Call | | | 1,999.19000 | 1.99919 | 2,041,560 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 134.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.00 | Call | | | 1,989.19000 | 1.98919 | 2,031,560 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.01 | Call | | | 1,979.19000 | 1.97919 | 2,021,560 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 204,916,095.12 | 1,518 | 20,029 |
| R213 | On | 07/08/2014 | Bond Future | | | 8.87362 | 87.03426 | 8.90501 | 86.79701 | | 12.48 | 0.00 | 0 | 24,257 |
| R213 | On | 06/11/2014 | Bond Future | | | 8.95219 | 84.79826 | 8.98442 | 84.55841 | | 13.93 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | | | 9.02982 | 86.11302 | 9.06296 | 85.87022 | | 14.27 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 24,257 |
| R213 | On | 07/08/2014 | Bond Future | 8.84 | Call | | | 1,327.86000 | 1.32786 | 1,390,050 | 12.40 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 07/08/2014 | Bond Future | 8.84 | Put | | | 1,820.28000 | 1.82028 | 1,645,220 | 12.40 | 0.00 | 0 | 0 |
| R213 | On | 07/08/2014 | Bond Future | 8.85 | Call | | | 1,362.31000 | 1.36231 | 1,426,280 | 12.41 | 0.00 | 0 | 0 |
| R213 | On | 07/08/2014 | Bond Future | 8.85 | Put | | | 1,778.72000 | 1.77872 | 1,605,440 | 12.41 | 0.00 | 0 | 0 |
| R213 | On | 07/08/2014 | Bond Future | 8.86 | Call | | | 1,397.29000 | 1.39729 | 1,463,060 | 12.41 | 0.00 | 0 | 0 |
| R213 | On | 07/08/2014 | Bond Future | 8.86 | Put | | | 1,737.78000 | 1.73778 | 1,566,300 | 12.41 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.84 | Call | | | 2,392.17000 | 2.39217 | 2,472,250 | 13.85 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.84 | Put | | | 3,474.75000 | 3.47475 | 3,314,980 | 13.85 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.85 | Call | | | 2,425.42000 | 2.42542 | 2,506,460 | 13.86 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.85 | Put | | | 3,432.39000 | 3.43239 | 3,273,580 | 13.86 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.86 | Call | | | 2,458.94000 | 2.45894 | 2,540,940 | 13.86 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.86 | Put | | | 3,390.39000 | 3.39039 | 3,232,540 | 13.86 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 4,601.00000 | 4.60100 | 4,718,400 | 14.28 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 3,178.31000 | 3.17831 | 3,052,910 | 14.28 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 4,521.93000 | 4.52193 | 4,637,860 | 14.27 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 3,242.03000 | 3.24203 | 3,115,160 | 14.27 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 4,561.25000 | 4.56125 | 4,677,920 | 14.27 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 3,209.91000 | 3.20991 | 3,083,780 | 14.27 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 24,257 |
| R214 | On | 07/08/2014 | Bond Future | | | 9.10027 | 77.02420 | 9.13664 | 76.74164 | | 14.80 | 0.00 | 0 | 6,154 |
| R214 | On | 06/11/2014 | Bond Future | | | 9.17285 | 74.89107 | 9.21016 | 74.60510 | | 16.58 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | | | 9.24444 | 76.05225 | 9.28276 | 75.76250 | | 16.98 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 6,154 |
| R214 | On | 07/08/2014 | Bond Future | 9.54 | Call | | | 3,568.72000 | 3.56872 | 3,753,770 | 15.04 | 0.00 | 0 | 0 |
| R214 | On | 07/08/2014 | Bond Future | 9.54 | Put | | | 551.95000 | 0.55195 | 454,440 | 15.04 | 0.00 | 0 | 0 |
| R214 | On | 07/08/2014 | Bond Future | 9.55 | Call | | | 3,624.45000 | 3.62445 | 3,811,470 | 15.05 | 0.00 | 0 | 0 |
| R214 | On | 07/08/2014 | Bond Future | 9.55 | Put | | | 535.53000 | 0.53553 | 439,990 | 15.05 | 0.00 | 0 | 0 |
| R214 | On | 07/08/2014 | Bond Future | 9.56 | Call | | | 3,680.45000 | 3.68045 | 3,869,420 | 15.06 | 0.00 | 0 | 0 |
| R214 | On | 07/08/2014 | Bond Future | 9.56 | Put | | | 519.51000 | 0.51951 | 425,920 | 15.06 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.66 | Call | | | 4,962.49000 | 4.96249 | 5,131,490 | 16.86 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.64 | Put | | | 1,703.56000 | 1.70356 | 1,584,440 | 16.85 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.65 | Call | | | 4,915.50000 | 4.91550 | 5,083,430 | 16.85 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.65 | Put | | | 1,679.49000 | 1.67949 | 1,561,450 | 16.85 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.66 | Put | | | 1,655.70000 | 1.65570 | 1,538,730 | 16.86 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.80 | Call | | | 5,635.79000 | 5.63579 | 5,819,400 | 16.95 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.80 | Put | | | 1,350.71000 | 1.35071 | 1,248,350 | 16.95 | 0.00 | 0 | 2,500 |
| R214 | On | 06/11/2014 | Bond Future | 9.20 | Call | | | 3,001.33000 | 3.00133 | 3,118,110 | 16.55 | 0.00 | 0 | 2,500 |
| R214 | On | 06/11/2014 | Bond Future | 9.20 | Put | | | 3,079.02000 | 3.07902 | 2,909,830 | 16.55 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.64 | Call | | | 4,868.68000 | 4.86868 | 5,035,530 | 16.85 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.50 | Call | | | 4,882.02000 | 4.88202 | 5,028,540 | 16.98 | 0.00 | 0 | 0 |

| 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 05/02/2015 Bond Future | 9.50 | Put | | | 3,274.96000 | 3.27496 | 3,131,730 | 16.98 | 0.00 | 0 | 0 |
| R214 On 05/02/2015 Bond Future | 9.51 | Call | | | 4,922.68000 | 4.92268 | 5,070,050 | 16.99 | 0.00 | 0 | 0 |
| R214 On 05/02/2015 Bond Future | 9.51 | Put | | | 3,243.07000 | 3.24307 | 3,100,690 | 16.99 | 0.00 | 0 | 0 |
| R214 On 05/02/2015 Bond Future | 9.49 | Call | | | 4,841.73000 | 4.84173 | 4,987,400 | 16.97 | 0.00 | 0 | 0 |
| R214 On 05/02/2015 Bond Future | 9.49 | Put | | | 3,307.34000 | 3.30734 | 3,163,260 | 16.97 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | 0.00 | 0 | 5,000 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 11,154 |
| Total for Bond | | | | | | | | | 586,188,686.82 | 4,752 | 376,873 |
| IR CAN On 07/08/2014 Can-Do Interest Rate | | | 143.34157 | 143.34157 | 143.29891 | 143.29891 | | | 0.00 | 0 | 635 |
| Total IR CANDO ICAA Future | | | | | | | | | 0.00 | 0 | 635 |
| Total For IR CANDO ICAA | | | | | | | | | 0.00 | 0 | 635 |
| Total for Can-Do Interest Rate | | | | | | | | | 0.00 | 0 | 635 |
| 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 |
| ES18A On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| 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 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 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 R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R157/R On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R157/R201 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157/R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R157/R On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R157/R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157/R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R201 On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R201/R On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R201/R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201/R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R203/R On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| 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 07/08/2014 GOVI | | | 452.51700 | 452.51700 | 451.66400 | 451.66400 | | | | 13,575,510.00 | 3 | 524 |
| GOVI On 06/11/2014 GOVI | | | 459.29600 | 459.29600 | 458.44000 | 458.44000 | | | | 0.00 | 0 | 28 |
| GOVI On 05/02/2015 GOVI | | | 466.41300 | 466.41300 | 465.54900 | 465.54900 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 13,575,510.00 | 3 | 552 |
| GOVI On 07/08/2014 GOVI | 459.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/08/2014 GOVI | 459.99 | Put | | | 83,260.00000 | 8.32600 | 74,730,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/08/2014 GOVI | 460.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/08/2014 GOVI | 460.00 | Put | | | 83,360.00000 | 8.33600 | 74,830,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/08/2014 GOVI | 460.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 07/08/2014 GOVI | 460.01 | Put | | | 83,460.00000 | 8.34600 | 74,930,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 448.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.00 | Call | | | 94,400.00000 | 9.44000 | 102,960,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.01 | Call | | | 94,300.00000 | 9.43000 | 102,860,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 449.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | 448.99 | Call | | | 94,500.00000 | 9.45000 | 103,060,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.01 | Call | | | 55,390.00000 | 5.53900 | 64,030,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 459.99 | Call | | | 55,590.00000 | 5.55900 | 64,230,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 459.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.00 | Call | | | 55,490.00000 | 5.54900 | 64,130,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 13,575,510.00 | 3 | 552 |
| Total for GOVI | | | | | | | | | | 13,575,510.00 | 3 | 552 |
| AL12 On 07/08/2014 Index Future | | | 495.84300 | 495.84300 | 494.28400 | 494.28400 | | | | 0.00 | 0 | 0 |
| AL12 On 06/11/2014 Index Future | | | 503.27200 | 503.27200 | 501.70000 | 501.70000 | | | | 0.00 | 0 | 0 |
| AL12 On 05/02/2015 Index Future | | | 511.06900 | 511.06900 | 509.47900 | 509.47900 | | | | 0.00 | 0 | 0 |
| Total AL12 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL12 | | | | | | | | | | 0.00 | 0 | 0 |
| AL37 On 07/08/2014 Index Future | | | 424.50900 | 424.50900 | 423.98600 | 423.98600 | | | | 0.00 | 0 | 0 |
| AL37 On 06/11/2014 Index Future | | | 430.86900 | 430.86900 | 430.34700 | 430.34700 | | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 07/08/2014 Index Future | | | 499.14200 | 499.14200 | 498.35200 | 498.35200 | | | | 0.00 | 0 | 1 |
| AL7T On 06/11/2014 Index Future | | | 506.62000 | 506.62000 | 505.82900 | 505.82900 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 1 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 1 |
| ALBI On 07/08/2014 Index Future | | | 453.65100 | 453.65100 | 452.72100 | 452.72100 | | | | 0.00 | 0 | 646 |
| ALBI On 06/11/2014 Index Future | | | 460.44700 | 460.44700 | 459.51300 | 459.51300 | | | | 0.00 | 0 | 0 |
| ALBI On 05/02/2015 Index Future | | | 467.58100 | 467.58100 | 466.63800 | 466.63800 | | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 646 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 646 |
| IGOV On 07/08/2014 Index Future | | | 216.58600 | 216.58600 | 216.37800 | 216.37800 | | | | 0.00 | 0 | 1,267 |
| IGOV On 06/11/2014 Index Future | | | 219.85700 | 219.85700 | 219.65100 | 219.65100 | | | | 0.00 | 0 | 87 |
| IGOV On 05/02/2015 Index Future | | | 223.29000 | 223.29000 | 223.08300 | 223.08300 | | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 1,354 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 1,354 |
| ILBI On 07/08/2014 Index Future | | | 587.39800 | 587.39800 | 587.21600 | 587.21600 | | | | 0.00 | 0 | 210 |
| ILBI On 06/11/2014 Index Future | | | 596.27500 | 596.27500 | 596.09600 | 596.09600 | | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 210 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 210 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 2,211 |
| JIBAR f On 16/07/2014 Jibar Future | | | 5.80000 | 94.20000 | 5.80000 | 94.20000 | | | | 0.00 | 0 | 545 |
| JIBAR f On 20/08/2014 Jibar Future | | | 6.06000 | 93.94000 | 6.10000 | 93.90000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 17/09/2014 Jibar Future | | | 6.12000 | 93.88000 | 6.16000 | 93.84000 | | | | 0.00 | 0 | 33,000 |
| JIBAR f On 15/10/2014 Jibar Future | | | 6.26000 | 93.74000 | 6.29000 | 93.71000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 19/11/2014 Jibar Future | | | 6.32000 | 93.68000 | 6.35000 | 93.65000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 17/12/2014 Jibar Future | | | 6.46000 | 93.54000 | 6.49000 | 93.51000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 18/03/2015 Jibar Future | | | 6.72000 | 93.28000 | 6.77000 | 93.23000 | | | | 0.00 | 0 | 2,850 |
| JIBAR f On 17/06/2015 Jibar Future | | | 6.98000 | 93.02000 | 7.04000 | 92.96000 | | | | 0.00 | 0 | 5,000 |
| JIBAR f On 16/09/2015 Jibar Future | | | 7.15000 | 92.85000 | 7.20000 | 92.80000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/12/2015 Jibar Future | | | 7.31000 | 92.69000 | 7.36000 | 92.64000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 16/03/2016 Jibar Future | | | 7.44000 | 92.56000 | 7.50000 | 92.50000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/06/2016 Jibar Future | | | 7.57000 | 92.43000 | 7.62000 | 92.38000 | | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 41,395 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 41,395 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 41,395 |
| J201 On 22/12/2014 Interest Rate Swap | | | 8.65500 | 0.05139 | 8.65500 | 0.05139 | | 15.00 | | 0.00 | 0 | 0 |
| Total J201 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For J201 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | | 599,764,196.82 | 4,755 | 421,666 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|--------------------|
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.91969 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | | | 0.00 | 0 | 0 |
| AA03 On 11/05/2015 Spot Bond | | | 7.21000 | 103.33885 | 7.21000 | 103.31895 | | | 0.00 | 0 | 0 |
| Total AA03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA03 | | | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03643 | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 8.75500 | 104.35670 | 8.75500 | 104.33240 | | 1,751,000,000,000.00 | 200,000,000 | 4,300,000,000 | |
| Total AA05 SPOT | | | | | | | | 1,751,000,000,000.00 | 200,000,000 | 4,300,000,000 | |
| Total For AA05 | | | | | | | | 1,751,000,000,000.00 | 200,000,000 | 4,300,000,000 | |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.40884 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.44500 | 102.06295 | 9.44500 | 102.03722 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.65890 | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.75591 | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.62000 | 96.13051 | 9.62000 | 96.10597 | | | 0.00 | 0 | 100,000,000 |
| Total AB013 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AB013 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AB06 On 27/03/2015 Spot Bond | | | 7.31000 | 102.55335 | 7.31000 | 102.53335 | | | 0.00 | 0 | 163,700,000 |
| Total AB06 SPOT | | | | | | | | | 0.00 | 0 | 163,700,000 |
| Total For AB06 | | | | | | | | | 0.00 | 0 | 163,700,000 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10160 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 8.90000 | 104.89648 | 8.90000 | 104.87165 | | | 0.00 | 0 | 500,000,000 |
| Total AB09 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AB09 | | | | | | | | | 0.00 | 0 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ABCP12 On 20/09/2014 Spot Bond | | | 1.28000 | 137.48500 | 1.28000 | 137.42104 | | | 0.00 | 0 | 110,000,000 |
| Total ABCPI2 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For ABCPI2 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| ABCP13 On 07/12/2023 Spot Bond | | | 2.23000 | 128.00311 | 2.23000 | 270.29015 | | | 0.00 | 0 | 50,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| ABFN04 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.62412 | | | 0.00 | 0 | 2,057,500 |
| Total ABFN04 SPOT | | | | | | | | | 0.00 | 0 | 2,057,500 |
| Total For ABFN04 | | | | | | | | | 0.00 | 0 | 2,057,500 |
| ABFN06 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56563 | | | 0.00 | 0 | 120,000,000 |
| Total ABFN06 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For ABFN06 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.15944 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.16594 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.17014 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.48803 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58732 | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43666 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABL10A On 15/03/2015 Spot Bond | | | 7.97000 | 105.61485 | 7.97000 | 105.59242 | | | 0.00 | 0 | 370,000,000 |
| Total ABL10A SPOT | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For ABL10A | | | | | | | | | 0.00 | 0 | 370,000,000 |
| ABL10B On 15/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.64179 | | | 0.00 | 0 | 0 |
| Total ABL10B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL10B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABL11A On 29/09/2014 Spot Bond | | | 7.67500 | 102.69849 | 7.67500 | 102.67732 | | | | 0.00 | 0 | 0 |
| Total ABL11A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL11A | | | | | | | | | | 0.00 | 0 | 0 |
| ABL11E On 29/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.11850 | | | | 0.00 | 0 | 0 |
| Total ABL11B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL11B | | | | | | | | | | 0.00 | 0 | 0 |
| ABL12E On 08/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.63268 | | | | 0.00 | 0 | 0 |
| Total ABL12B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL12B | | | | | | | | | | 0.00 | 0 | 0 |
| ABL13 On 11/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70022 | | | | 0.00 | 0 | 0 |
| Total ABL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABL14 On 09/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.51532 | | | | 0.00 | 0 | 0 |
| Total ABL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABL15 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77094 | | | | 0.00 | 0 | 0 |
| Total ABL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABL16 On 25/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.99954 | | | | 0.00 | 0 | 0 |
| Total ABL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABL17 On 21/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.04389 | | | | 0.00 | 0 | 0 |
| Total ABL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABL18 On 25/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.46964 | | | | 0.00 | 0 | 0 |
| Total ABL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABL19 On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99949 | | | | 0.00 | 0 | 0 |
| Total ABL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABL19 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLI03 On 15/03/2015 Spot Bond | | | 2.93000 | 129.76732 | 2.93000 | 129.70124 | | | | 0.00 | 0 | 0 |
| Total ABLI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLI04 On 11/10/2016 Spot Bond | | | 4.03000 | 117.92679 | 4.03000 | 117.86319 | | | | 0.00 | 0 | 0 |
| Total ABLI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ABLI05 On 18/02/2018 Spot Bond | | | 4.78000 | 104.36087 | 4.78000 | 104.30237 | | | | 0.00 | 0 | 0 |
| Total ABLI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLI06 On 19/07/2020 Spot Bond | | | 5.95000 | 107.16489 | 5.95000 | 107.10143 | | | | 0.00 | 0 | 0 |
| Total ABLI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI06 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLS2J On 13/07/2016 Spot Bond | | | 11.30000 | 114.49286 | 11.30000 | 114.45811 | | | | 0.00 | 0 | 0 |
| Total ABLS2A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS2A | | | | | | | | | | 0.00 | 0 | 0 |
| ABLS2I On 13/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.37728 | | | | 0.00 | 1,700,000,000 | 2,900,000,000 |
| Total ABLS2B SPOT | | | | | | | | | | 0.00 | 1,700,000,000 | 2,900,000,000 |
| Total For ABLS2B | | | | | | | | | | 0.00 | 1,700,000,000 | 2,900,000,000 |
| ABLS3 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.87177 | | | | 0.00 | 0 | 0 |
| Total ABLS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLS4 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.86610 | | | | 0.00 | 0 | 0 |
| Total ABLS4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLS4 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLS5 On 29/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85964 | | | | 0.00 | 200,000,000 | 6,900,000,000 |
| Total ABLS5 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 6,900,000,000 |
| Total For ABLS5 | | | | | | | | | | 0.00 | 200,000,000 | 6,900,000,000 |
| ABLSI1 On 29/06/2019 Spot Bond | | | 4.53000 | 111.98289 | 4.53000 | 111.92094 | | | | 0.00 | 0 | 0 |
| Total ABLSI1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLSI1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN03I On 12/03/2015 Spot Bond | | | 100.00000 | 56.11116 | 100.00000 | 55.97523 | | | | 0.00 | 0 | 0 |
| Total ABN03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN03U | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 1.97000 | 170.73130 | 1.97000 | 170.64871 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN07 On 13/06/2015 Spot Bond | | | 2.76000 | 159.71687 | 2.76000 | 159.63621 | | | | 0.00 | 0 | 0 |
| Total ABN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.00000 | 172.91646 | 2.00000 | 172.83259 | | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABN12 On 22/07/2014 Spot Bond | | | 7.91000 | 105.18053 | 7.91000 | 105.18052 | | | | 0.00 | 0 | 0 |
| Total ABN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN14 On 10/10/2033 Spot Bond | | | 1.79000 | 183.18236 | 1.79000 | 183.09464 | | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.29625 | 75.08987 | 8.29625 | 75.07348 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.29625 | 75.08987 | 8.29625 | 75.07348 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN38 On 17/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 90.45000 | | | | 0.00 | 0 | 0 |
| Total ABN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03867 | | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN40 On 29/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.32000 | | | | 0.00 | 0 | 0 |
| Total ABN40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN40 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN42 On 16/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 92.19000 | | | | 0.00 | 0 | 0 |
| Total ABN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN42 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN44 On 14/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 92.86000 | | | | 0.00 | 0 | 0 |
| Total ABN44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN44 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN45 On 23/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.70000 | | | | 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 | 88.17000 | | | | 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 | 101.49501 | | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38597 | | | | 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 | 87.69000 | | | | 0.00 | 0 | 0 |
| Total ABN49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN49 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN50 On 21/12/2014 Spot Bond | | | 7.21500 | 100.82734 | 7.21500 | 100.80809 | | | | 0.00 | 0 | 0 |
| Total ABN50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN50 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN51 On 09/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN51 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN52 On 18/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.59000 | | | | 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 | 91.23000 | | | | 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 | 88.89000 | | | | 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 | 99.96165 | | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN56 On 15/09/2015 Spot Bond | | | 7.50000 | 110.62127 | 7.50000 | 110.59913 | | | | 0.00 | 0 | 0 |
| Total ABN56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN56 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45766 | | | | 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 | 85.79000 | | | | 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 | 85.54000 | | | | 0.00 | 0 | 0 |
| Total ABN60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN60 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN61 On 31/01/2025 Spot Bond | | | 2.54000 | 95.81639 | 2.54000 | 107.30840 | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 2.49000 | 101.89111 | 2.49000 | 156.77005 | | | 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 | | | 2.39000 | 116.58871 | 2.39000 | 208.46129 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN64 On 12/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.40000 | | | 0.00 | 0 | 0 |
| Total ABN64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN64 | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 84.93000 | | | 0.00 | 0 | 0 |
| Total ABN66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN66 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.78000 | 90.76943 | 9.78000 | 90.74588 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 94.48000 | | | 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 | 98.47000 | | | 0.00 | 0 | 0 |
| Total ABN71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN71 | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.01721 | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | 0.00 | 0 | 0 |
| ABN73 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 90.68000 | | | 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 | 99.12500 | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 106.38278 | 9.63000 | 106.35545 | | | | 0.00 | 0 | 0 |
| Total ABN76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN76 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN78 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 111.31500 | | | | 0.00 | 0 | 0 |
| Total ABN78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN78 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.73500 | 105.60030 | 9.73500 | 105.57288 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 9.15000 | 89.67925 | 9.15000 | 89.65733 | | | | 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 | 102.73000 | | | | 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 | 99.84000 | | | | 0.00 | 0 | 0 |
| Total ABN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN82 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN84 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN84 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 9.83000 | 104.89939 | 9.83000 | 104.87189 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| ABN88 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.75000 | | | 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 | 100.29479 | | | 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 | 101.18133 | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.50000 | 107.01524 | 8.50000 | 106.99103 | | | 0.00 | 0 | 1,435,100,000 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 1,435,100,000 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 1,435,100,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.15500 | 103.35157 | 9.15500 | 103.32629 | | 4,577,500,000,000.00 | | 500,000,000 | 1,000,000,000 |
| Total ABS11 SPOT | | | | | | | | 4,577,500,000,000.00 | | 500,000,000 | 1,000,000,000 |
| Total For ABS11 | | | | | | | | 4,577,500,000,000.00 | | 500,000,000 | 1,000,000,000 |
| ABS5 On 01/05/2015 Spot Bond | | | 7.16000 | 102.16948 | 7.16000 | 102.14995 | | | 0.00 | 0 | 630,000,000 |
| Total ABS5 SPOT | | | | | | | | | 0.00 | 0 | 630,000,000 |
| Total For ABS5 | | | | | | | | | 0.00 | 0 | 630,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.07500 | 96.60302 | 9.07500 | 96.57960 | | | 0.00 | 0 | 606,900,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 606,900,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 606,900,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.95500 | 94.47371 | 9.95500 | 94.44877 | | 1,991,000,000,000.00 | | 200,000,000 | 1,100,000,000 |
| Total ABS7 SPOT | | | | | | | | 1,991,000,000,000.00 | | 200,000,000 | 1,100,000,000 |
| Total For ABS7 | | | | | | | | 1,991,000,000,000.00 | | 200,000,000 | 1,100,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 7.86000 | 104.94226 | 7.86000 | 104.92028 | | | 0.00 | 0 | 15,100,000 |
| Total ABS9 SPOT | | | | | | | | | 0.00 | 0 | 15,100,000 |
| Total For ABS9 | | | | | | | | | 0.00 | 0 | 15,100,000 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.04000 | 216.56616 | 2.04000 | 274.25604 | | | 0.00 | 0 | 50,000,000 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| ABS13 On 31/01/2017 Spot Bond | | | 1.22000 | 126.91827 | 1.22000 | 129.68885 | | | 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 | | | 2.10000 | 128.59873 | 2.10000 | 131.11789 | | | 0.00 | 0 | 10,000,000 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.00301 | 100.00000 | 0.00300 | | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL01L On 30/06/2015 Spot Bond | | | 100.00000 | 46.75737 | 100.00000 | 46.64284 | | | | 0.00 | 0 | 0 |
| Total ACL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL01U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02E On 15/09/2015 Spot Bond | | | 11.66000 | 105.76922 | 11.66000 | 105.73665 | | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02E On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.96735 | | | | 0.00 | 0 | 0 |
| Total ACL029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL029 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 3.57001 | 100.00000 | 3.56137 | | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL03C On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.99163 | | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL03E On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33537 | | | | 0.00 | 0 | 0 |
| Total ACL036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL036 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL03L On 20/03/2016 Spot Bond | | | 100.00000 | 21.27895 | 100.00000 | 21.22740 | | | | 0.00 | 0 | 0 |
| Total ACL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL03U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL04C On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.94307 | | | | 0.00 | 0 | 0 |
| Total ACL042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL042 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | 11.00000 | 63.68772 | 11.00000 | 63.66952 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL04L On 20/06/2016 Spot Bond | | | 100.00000 | 21.27895 | 100.00000 | 21.22740 | | | | 0.00 | 0 | 0 |
| Total ACL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL04U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL071 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL071 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL073 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL073 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL074 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL074 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL076 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03487 | | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL077 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.04606 | | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL078 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.02986 | | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL080 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03324 | | | | 0.00 | 0 | 0 |
| Total ACL080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL080 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL081 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03473 | | | | 0.00 | 0 | 0 |
| Total ACL081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL081 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.29955 | | | | 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 | 103.29955 | | | | 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 | 103.31923 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL085 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.02718 | | | | 0.00 | 0 | 0 |
| Total ACL085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL085 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.31923 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.27986 | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 89.86784 | | | 0.00 | 0 | 0 |
| Total ACL088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.02522 | | | 0.00 | 0 | 0 |
| Total ACL089 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089 | | | | | | | | | 0.00 | 0 | 0 |
| ACL092 On 26/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.98005 | | | 0.00 | 0 | 0 |
| Total ACL092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL092 | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03126 | | | 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 | 100.03441 | | | 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 | 100.03574 | | | 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 | 100.03305 | | | 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 | 100.02719 | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 9.59500 | 101.81242 | 9.59500 | 101.84638 | | | 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 | 101.25142 | | | 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 | 101.93354 | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 83.59169 | | | 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 | 165.16854 | | | 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 | 165.21464 | | | 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 | 100.02981 | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | 0.00 | 0 | 0 |
| ACL130 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.73937 | | | 0.00 | 0 | 0 |
| Total ACL130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL130 | | | | | | | | | 0.00 | 0 | 0 |
| ACL131 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.73937 | | | 0.00 | 0 | 0 |
| Total ACL131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL131 | | | | | | | | | 0.00 | 0 | 0 |
| ACL133 On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.61012 | | | 0.00 | 0 | 0 |
| Total ACL133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL133 | | | | | | | | | 0.00 | 0 | 0 |
| ACL134 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.02641 | | | 0.00 | 0 | 0 |
| Total ACL134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL134 | | | | | | | | | 0.00 | 0 | 0 |
| ACL135 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.02560 | | | 0.00 | 0 | 0 |
| Total ACL135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL135 | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.07222 | | | 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 | 100.49231 | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.07242 | | | | 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 | 99.88644 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.84908 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.06477 | | | | 0.00 | 0 | 0 |
| Total ACL142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.97381 | | | | 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 | 101.59585 | | | | 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 | 100.03023 | | | | 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 | 100.02826 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL153 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01742 | | | | 0.00 | 0 | 0 |
| Total ACL153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL153 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL154 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01509 | | | | 0.00 | 0 | 0 |
| Total ACL154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL154 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL155 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01961 | | | | 0.00 | 0 | 0 |
| Total ACL155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL155 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02799 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02322 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL158 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01783 | | | | 0.00 | 0 | 0 |
| Total ACL158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL158 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL159 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01933 | | | | 0.00 | 0 | 0 |
| Total ACL159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL159 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 102.69251 | 10.23000 | 102.66468 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL162 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.02066 | | | | 0.00 | 0 | 0 |
| Total ACL162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL162 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL163 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01851 | | | | 0.00 | 0 | 0 |
| Total ACL163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL163 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 123.13843 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.69500 | 100.56437 | 9.69500 | 100.53836 | | | | 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 | 100.02751 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL169 On 20/06/2017 Spot Bond | | | 1.75000 | 113.83631 | 1.75000 | 113.80080 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL170 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01920 | | | | 0.00 | 0 | 0 |
| Total ACL170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL170 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL172 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01928 | | | | 0.00 | 0 | 0 |
| Total ACL172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL172 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10419 | | | | 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 | 100.10749 | | | | 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 | 100.10089 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL178 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.10683 | | | | 0.00 | 0 | 0 |
| Total ACL178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL178 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL180 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.61344 | | | | 0.00 | 0 | 0 |
| Total ACL180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL180 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.99604 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.95094 | | | | 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 | 100.09971 | | | | 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 | 101.32895 | | | | 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 | 100.10683 | | | | 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 | 100.02506 | | | | 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 | 100.03067 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03242 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL191 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01835 | | | | 0.00 | 0 | 0 |
| Total ACL191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL191 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL192 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.02040 | | | | 0.00 | 0 | 0 |
| Total ACL192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL192 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.03292 | | | | 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 | 100.03292 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11802 | | | | 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 | 100.10486 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03971 | | | | 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 | 102.43881 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11802 | | | | 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 | 92.77896 | | | | 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 | 100.03523 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.11276 | | | | 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 | 119.73340 | | | | 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 | 120.59566 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.09825 | | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09732 | | | | 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 | 100.67522 | | | | 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 | 100.09983 | | | | 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 | 100.10023 | | | | 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 | 100.10419 | | | | 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 | 100.09839 | | | | 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 | 100.09825 | | | | 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 | 100.02862 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95584 | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23199 | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | 0.00 | 0 | 0 |
| ADCP0 On 25/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.50034 | | | 0.00 | 0 | 0 |
| Total ADCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP06 | | | | | | | | | 0.00 | 0 | 0 |
| ADCP0 On 25/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADCP07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP07 | | | | | | | | | 0.00 | 0 | 0 |
| ADCP0 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ADCP08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP08 | | | | | | | | | 0.00 | 0 | 0 |
| ADCP1 On 03/07/2014 Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0 |
| Total ADCP1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP1U | | | | | | | | | 0.00 | 0 | 0 |
| AER01I On 18/11/2016 Spot Bond | | | 100.00000 | 14.75337 | 100.00000 | 14.71763 | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | 0.00 | 0 | 0 |
| AHF1A On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.67805 | | | 0.00 | 0 | 0 |
| Total AHF1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1A1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF1B On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.74830 | | | 0.00 | 0 | 0 |
| Total AHF1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF1C On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.79505 | | | 0.00 | 0 | 0 |
| Total AHF1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.28016 | | | 0.00 | 0 | 0 |
| Total AHF2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.41100 | | | 0.00 | 0 | 0 |
| Total AHF2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AHF2C On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.58537 | | | | 0.00 | 0 | 0 |
| Total AHF2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 101.24040 | | | | 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 | | | 8.23500 | 98.47328 | 8.23500 | 98.45157 | | | | 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 | 101.60659 | | | | 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 | 101.87498 | | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 8.67500 | 102.01736 | 8.67500 | 101.99382 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.43000 | 115.08835 | 9.43000 | 115.05938 | | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02U On 05/10/2014 Spot Bond | | | 100.00000 | 96.80851 | 100.00000 | 96.46643 | | | | 0.00 | 0 | 0 |
| Total AIR02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR03 On 09/03/2016 Spot Bond | | | 7.31000 | 108.78474 | 7.31000 | 108.76352 | | | | 0.00 | 0 | 0 |
| Total AIR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR03U On 26/10/2014 Spot Bond | | | 100.00000 | 94.64439 | 100.00000 | 94.40479 | | | | 0.00 | 0 | 0 |
| Total AIR03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.52000 | 98.98078 | 9.52000 | 98.95578 | | | | 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 | 13.26759 | 100.00000 | 13.23823 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| AIR05 On 29/05/2030 Spot Bond | | | 10.26000 | 98.72580 | 10.26000 | 98.69896 | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 2.74000 | 161.51548 | 2.74000 | 161.43399 | | | 0.00 | 0 | 10,000,000 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| ANG010 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32584 | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | 0.00 | 0 | 0 |
| ANG011 On 06/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.33136 | | | 0.00 | 0 | 0 |
| Total ANG011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG011 | | | | | | | | | 0.00 | 0 | 0 |
| ANG012 On 06/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.34980 | | | 0.00 | 0 | 0 |
| Total ANG012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG012 | | | | | | | | | 0.00 | 0 | 0 |
| ANG08 On 10/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.35003 | | | 0.00 | 0 | 0 |
| Total ANG08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG08 | | | | | | | | | 0.00 | 0 | 0 |
| ASN002 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | 0.00 | 0 | 0 |
| ASN004 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24822 | | | 0.00 | 0 | 0 |
| Total ASN004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN004 | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76131 | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.09166 | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 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 |
| ASN009 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN009 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN01(On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10089 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09608 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 09/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.38600 | | | | 0.00 | 0 | 0 |
| Total ASN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN013 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.93000 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.56000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01(On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34282 | | | | 0.00 | 0 | 0 |
| Total ASN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN017 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02(On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00(On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24852 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00(On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.09163 | | | | 0.00 | 0 | 0 |
| Total BAR002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR002 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00(On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.09030 | | | | 0.00 | 0 | 0 |
| Total BAR003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR003 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93763 | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.16500 | 104.47618 | 9.16500 | 104.45060 | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | 0.00 | 0 | 0 |
| BAW12 On 17/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.82256 | | | 0.00 | 0 | 0 |
| Total BAW12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW12 | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.25292 | | | 0.00 | 0 | 60,000,000 |
| Total BAW13 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BAW13 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56766 | | | 0.00 | 0 | 0 |
| Total BAW15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW15 | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99066 | | | 0.00 | 50,000,000 | 50,000,000 |
| Total BAW17 SPOT | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For BAW17 | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.77742 | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.72500 | 99.76065 | 9.72500 | 99.73477 | | | 0.00 | 0 | 1,011,600,000 |
| Total BAW19 SPOT | | | | | | | | | 0.00 | 0 | 1,011,600,000 |
| Total For BAW19 | | | | | | | | | 0.00 | 0 | 1,011,600,000 |
| BAW2 On 02/10/2015 Spot Bond | | | 7.46500 | 107.68172 | 7.46500 | 107.66016 | | | 0.00 | 0 | 22,800,000 |
| Total BAW2 SPOT | | | | | | | | | 0.00 | 0 | 22,800,000 |
| Total For BAW2 | | | | | | | | | 0.00 | 0 | 22,800,000 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84726 | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | 0.00 | 0 | 0 |
| BAW6 On 02/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.86154 | | | 0.00 | 0 | 0 |
| Total BAW6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW6 | | | | | | | | | 0.00 | 0 | 0 |
| BAW7 On 02/10/2014 Spot Bond | | | 7.65500 | 102.26317 | 7.65500 | 102.24216 | | | 0.00 | 0 | 0 |
| Total BAW7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW7 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAW8 On 02/10/2017 Spot Bond | | | 9.05000 | 104.75115 | 9.05000 | 104.72582 | | | | 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 | | | 11.18165 | 101.74241 | 11.18165 | 101.14819 | | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA04 On 30/09/2015 Spot Bond | | | 11.13652 | 100.19982 | 11.13652 | 100.09255 | | | | 0.00 | 0 | 0 |
| Total BAYA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA05 On 30/09/2015 Spot Bond | | | 11.18186 | 100.12898 | 11.18186 | 100.04098 | | | | 0.00 | 0 | 0 |
| Total BAYA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86221 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA07 On 31/12/2015 Spot Bond | | | 11.22187 | 100.06651 | 11.22187 | 99.96091 | | | | 0.00 | 0 | 0 |
| Total BAYA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.02672 | 99.17435 | 12.02672 | 99.13872 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA09 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.85890 | | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA10 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.85890 | | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.85897 | | | | 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 | | | 11.43165 | 99.29639 | 11.43165 | 99.44229 | | | | 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 | | | 11.35518 | 100.84911 | 11.35518 | 99.98183 | | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA14 On 30/09/2015 Spot Bond | | | 11.13652 | 100.19982 | 11.13652 | 100.09255 | | | | 0.00 | 0 | 0 |
| Total BAYA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA15 On 30/06/2016 Spot Bond | | | 11.30740 | 100.27057 | 11.30740 | 100.08289 | | | | 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 | | | 10.47345 | 95.48001 | 10.47345 | 99.74816 | | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86625 | | | | 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 | 99.85979 | | | | 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 | 99.85979 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA20 On 30/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.86730 | | | | 0.00 | 0 | 0 |
| Total BAYA20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA20 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA22 On 30/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.66252 | | | | 0.00 | 0 | 0 |
| Total BAYA22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 10.85863 | 99.00084 | 10.85863 | 99.32816 | | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 11.82500 | 98.04054 | 11.82500 | 98.00915 | | | | 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 | 99.86388 | | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.75000 | 70.56087 | 11.75000 | 95.77669 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.73391 | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA29 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.87909 | | | 0.00 | 0 | 0 |
| Total BAYA29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA29 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA30 On 31/12/2015 Spot Bond | | | 9.28000 | 87.05606 | 9.28000 | 99.87407 | | | 0.00 | 0 | 0 |
| Total BAYA30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA30 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86183 | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | 11.56500 | 67.38507 | 11.56500 | 95.69194 | | 23,130,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total BAYA32 SPOT | | | | | | | | 23,130,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total For BAYA32 | | | | | | | | 23,130,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86593 | | | 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 | 99.86252 | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86252 | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.49960 | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86757 | | | 0.00 | 0 | 0 |
| Total BAYA37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA37 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86865 | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA40 On 30/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.16330 | | | 0.00 | 0 | 0 |
| Total BAYA40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA40 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.63875 | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86865 | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86730 | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87368 | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.86874 | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA46 On 31/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90686 | | | 0.00 | 0 | 0 |
| Total BAYA46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA46 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/03/2016 Spot Bond | | | 14.18165 | 101.66431 | 14.18165 | 101.08854 | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB02 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/12/2016 Spot Bond | | | 15.42990 | 99.69125 | 15.42990 | 99.64632 | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/03/2017 Spot Bond | | | 14.31892 | 99.66166 | 14.31892 | 99.68528 | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.81814 | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.81814 | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.81814 | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYB08 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.81132 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.84203 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1U On 31/12/2016 Spot Bond | | | 100.00000 | 17.49399 | 100.00000 | 17.46080 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 18.50758 | 100.00000 | 18.46225 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 16.84397 | 100.00000 | 16.80272 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 10.39751 | 100.00000 | 10.37205 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 10.39862 | 100.00000 | 10.37343 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 12.57109 | 100.00000 | 12.54031 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 10.89263 | 100.00000 | 10.86596 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ03 On 17/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.20451 | | | | 0.00 | 0 | 0 |
| Total BCJ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ03 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18853 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 6.74306 | 100.00000 | 6.70971 | | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 6.74306 | 100.00000 | 6.70971 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP82I On 24/07/2014 Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | | 0.00 | 0 | 0 |
| Total BCP82U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP82U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP83I On 19/08/2014 Spot Bond | | | 100.00000 | 87.11217 | 100.00000 | 86.90476 | | | | 0.00 | 0 | 0 |
| Total BCP83U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP83U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP84I On 05/09/2014 Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 83.52403 | | | | 0.00 | 0 | 0 |
| Total BCP84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP84U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 1.94000 | 104.18128 | 1.94000 | 176.78396 | | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.35000 | 92.62903 | 8.35000 | 144.70138 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0206 On 02/03/2028 Spot Bond | | | 8.35000 | 93.92071 | 8.35000 | 145.05919 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.73500 | 96.63147 | 8.73500 | 96.60891 | | | | 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 | 100.34397 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BD311F On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.02162 | | | | 0.00 | 0 | 0 |
| Total BD311F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311F | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.16500 | 98.41838 | 8.16500 | 98.39698 | | | | 0.00 | 0 | 100,000,000 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| BG22A1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.02213 | | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BG22A: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26901 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A: On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29517 | | | 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 | 101.38235 | | | 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 | 101.46951 | | | 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 | 101.71310 | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22Y: On 21/07/2016 Spot Bond | | | 100.00000 | 15.77961 | 100.00000 | 15.74096 | | | 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 | 101.06473 | | | 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 | 101.11802 | | | 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 | 101.14085 | | | 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 | 101.14846 | | | 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 | 101.23974 | | | 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 | 101.36137 | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 15.43518 | 100.00000 | 15.39738 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 15.43518 | 100.00000 | 15.39738 | | | | 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 | 100.15410 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16600 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16924 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 8.60000 | 102.91626 | 8.60000 | 102.89271 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17897 | | | | 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 | 100.19613 | | | | 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 | 8.82220 | 100.00000 | 8.80083 | | | | 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 | 8.82220 | 100.00000 | 8.80083 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BID01 On 06/08/2014 Spot Bond | | | 7.02500 | 104.27218 | 7.02500 | 104.25228 | | | | 0.00 | 0 | 70,000,000 |
| Total BID01 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For BID01 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19407 | | | | 0.00 | 0 | 60,000,000 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 60,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| BIDC36 On 05/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.28309 | | | | 0.00 | 0 | 0 |
| Total BIDC36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC36 | | | | | | | | | | 0.00 | 0 | 0 |
| BIDC39 On 04/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.75546 | | | | 0.00 | 13,200,000,000 | 3,300,000,000 |
| Total BIDC39 SPOT | | | | | | | | | | 0.00 | 13,200,000,000 | 3,300,000,000 |
| Total For BIDC39 | | | | | | | | | | 0.00 | 13,200,000,000 | 3,300,000,000 |
| BIDC40 On 16/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.03255 | | | | 0.00 | 0 | 0 |
| Total BIDC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC40 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.61382 | | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.71314 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1B On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60480 | | | | 0.00 | 0 | 0 |
| Total BLG1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1B | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1C On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.63582 | | | | 0.00 | 0 | 0 |
| Total BLG1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1C | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1D On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.69211 | | | | 0.00 | 0 | 0 |
| Total BLG1D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1D | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1E On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.92557 | | | | 0.00 | 0 | 0 |
| Total BLG1E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1E | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1F On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 101.31519 | | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | | | | 0.00 | 0 | 0 |
| BSR11U On 19/06/2015 Spot Bond | | | 100.00000 | 55.70855 | 100.00000 | 55.57359 | | | | 0.00 | 0 | 0 |
| Total BSR11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR11U | | | | | | | | | | 0.00 | 0 | 0 |
| BUS01U On 30/09/2016 Spot Bond | | | 100.00000 | 20.52796 | 100.00000 | 20.47768 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| BWZJ1 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15842 | | | 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 | 100.77401 | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL06 On 02/11/2014 Spot Bond | | | 7.47500 | 103.75884 | 7.47500 | 103.73815 | | | 0.00 | 0 | 0 |
| Total CBL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL06 | | | | | | | | | 0.00 | 0 | 0 |
| CBL08 On 02/11/2016 Spot Bond | | | 9.70000 | 111.12658 | 9.70000 | 111.09798 | | | 0.00 | 0 | 276,900,000 |
| Total CBL08 SPOT | | | | | | | | | 0.00 | 0 | 276,900,000 |
| Total For CBL08 | | | | | | | | | 0.00 | 0 | 276,900,000 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.69472 | | | 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 | | | 9.35000 | 103.39124 | 9.35000 | 103.36557 | | | 0.00 | 0 | 841,000,000 |
| Total CBL11 SPOT | | | | | | | | | 0.00 | 0 | 841,000,000 |
| Total For CBL11 | | | | | | | | | 0.00 | 0 | 841,000,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 11.47500 | 102.90257 | 11.47500 | 102.87138 | | | 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 | 101.51768 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 11.72500 | 103.99123 | 11.72500 | 103.95850 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL15 On 18/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.92540 | | | 0.00 | 0 | 0 |
| Total CBL15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL15 | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 9.59000 | 100.61065 | 9.59000 | 100.58504 | | | 0.00 | 0 | 23,300,000 |
| Total CBL16 SPOT | | | | | | | | | 0.00 | 0 | 23,300,000 |
| Total For CBL16 | | | | | | | | | 0.00 | 0 | 23,300,000 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92947 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CBL18 On 23/08/2019 Spot Bond | | | 12.16500 | 99.57735 | 12.16500 | 99.54487 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL19 On 02/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.12036 | | | | 0.00 | 0 | 0 |
| Total CBL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL19 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22565 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL21 On 06/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99815 | | | | 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 | | | 10.47500 | 92.66555 | 10.47500 | 92.63984 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.18000 | 113.96407 | 10.18000 | 113.93316 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.03000 | 110.27580 | 10.03000 | 110.24631 | | | | 0.00 | 0 | 0 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.36000 | 115.10991 | 9.36000 | 115.08129 | | | | 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 | 100.48571 | | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR11 On 28/03/2016 Spot Bond | | | 11.95000 | 103.05759 | 11.95000 | 103.02509 | | | | 0.00 | 0 | 0 |
| Total CGR11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR11 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR12 On 14/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.02301 | | | | 0.00 | 0 | 0 |
| Total CGR12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR12 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.94629 | | | | 0.00 | 0 | 0 |
| Total CGR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24191 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |
| CGR7 On 22/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.40873 | | | 0.00 | 0 | 0 |
| Total CGR7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR7 | | | | | | | | | 0.00 | 0 | 0 |
| CGR8 On 22/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.75563 | | | 0.00 | 0 | 0 |
| Total CGR8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR8 | | | | | | | | | 0.00 | 0 | 0 |
| CIG01 On 06/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.47098 | | | 0.00 | 0 | 0 |
| Total CIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG01 | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.54106 | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | 0.00 | 0 | 0 |
| CLN126 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.30060 | | | 0.00 | 0 | 0 |
| Total CLN126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN126 | | | | | | | | | 0.00 | 0 | 0 |
| CLN130 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.28707 | | | 0.00 | 0 | 0 |
| Total CLN130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN130 | | | | | | | | | 0.00 | 0 | 0 |
| CLN134 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.35854 | | | 0.00 | 0 | 0 |
| Total CLN134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN134 | | | | | | | | | 0.00 | 0 | 0 |
| CLN159 On 14/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.96681 | | | 0.00 | 0 | 0 |
| Total CLN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN159 | | | | | | | | | 0.00 | 0 | 0 |
| CLN170 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.02989 | | | 0.00 | 0 | 0 |
| Total CLN170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN170 | | | | | | | | | 0.00 | 0 | 0 |
| CLN179 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07592 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | 0.00 | 0 | 0 |
| CLN183 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21549 | | | 0.00 | 0 | 0 |
| Total CLN183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN183 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 99.86387 | 10.11000 | 99.83666 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN185 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21549 | | | 0.00 | 0 | 0 |
| Total CLN185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN185 | | | | | | | | | 0.00 | 0 | 0 |
| CLN186 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59269 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 119.14301 | 2.76000 | 119.08274 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.44527 | | | 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 | 116.17191 | 3.14000 | 119.05648 | | | 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 | 102.62616 | 8.25000 | 102.60362 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | 0.00 | 0 | 0 |
| CLN196 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21549 | | | 0.00 | 0 | 0 |
| Total CLN196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN196 | | | | | | | | | 0.00 | 0 | 0 |
| CLN197 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21549 | | | 0.00 | 0 | 0 |
| Total CLN197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN197 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.10000 | 124.33974 | 3.10000 | 118.63663 | | | 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 | 124.09501 | 2.40000 | 118.40535 | | | 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 | 100.07488 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| CLN211 On 12/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.58377 | | | | 0.00 | 0 | 0 |
| Total CLN213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN213 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN214 On 12/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.39386 | | | | 0.00 | 0 | 0 |
| Total CLN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN214 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 17/10/2016 Spot Bond | | | 8.56000 | 101.52624 | 8.56000 | 101.50299 | | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN216 On 11/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.71052 | | | | 0.00 | 0 | 0 |
| Total CLN216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN216 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN217 On 11/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.68713 | | | | 0.00 | 5,500,000,000 | 5,500,000,000 |
| Total CLN217 SPOT | | | | | | | | | | 0.00 | 5,500,000,000 | 5,500,000,000 |
| Total For CLN217 | | | | | | | | | | 0.00 | 5,500,000,000 | 5,500,000,000 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32797 | | | | 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 | 101.33879 | | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 8.61000 | 101.63358 | 8.61000 | 101.61018 | | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 20/10/2016 Spot Bond | | | 8.61000 | 101.63358 | 8.61000 | 101.61018 | | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 09/12/2016 Spot Bond | | | 8.66000 | 100.43883 | 8.66000 | 100.41557 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03260 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.04422 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN23(On 17/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33762 | | | | 0.00 | 0 | 0 |
| Total CLN230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 17/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.33762 | | | | 0.00 | 0 | 0 |
| Total CLN231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23160 | | | | 0.00 | 0 | 0 |
| Total CLN236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN236 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84413 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03431 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60229 | | | | 0.00 | 0 | 0 |
| Total CLN240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN240 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64034 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 9.35000 | 103.12758 | 9.35000 | 103.10155 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 9.35000 | 103.12758 | 9.35000 | 103.10155 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60223 | | | | 0.00 | 0 | 0 |
| Total CLN244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN244 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60385 | | | | 0.00 | 0 | 0 |
| Total CLN245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN245 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.24555 | | | | 0.00 | 0 | 0 |
| Total CLN246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN246 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN247 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97963 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN248 On 14/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.15648 | | | | 0.00 | 0 | 0 |
| Total CLN248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN248 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN249 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96111 | | | | 0.00 | 0 | 0 |
| Total CLN249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN249 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN250 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33018 | | | | 0.00 | 0 | 0 |
| Total CLN250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN250 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN251 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33018 | | | | 0.00 | 0 | 0 |
| Total CLN251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN251 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN252 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33018 | | | | 0.00 | 0 | 0 |
| Total CLN252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN252 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN253 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33018 | | | | 0.00 | 0 | 0 |
| Total CLN253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN253 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN254 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.33018 | | | | 0.00 | 0 | 0 |
| Total CLN254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN254 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN255 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.38755 | | | | 0.00 | 0 | 0 |
| Total CLN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN255 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49318 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61571 | | | | 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 | 100.61571 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN255 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61571 | | | | 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 | 100.61571 | | | | 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 | 100.49268 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.49500 | 102.96628 | 9.49500 | 102.94033 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN264 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.70728 | | | | 0.00 | 0 | 0 |
| Total CLN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN264 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75370 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04823 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN270 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90364 | | | | 0.00 | 0 | 0 |
| Total CLN270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN270 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54478 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54444 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49646 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68850 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN277 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72389 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70667 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN279 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.90054 | | | | 0.00 | 0 | 0 |
| Total CLN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN279 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33759 | | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN281 On 21/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03655 | | | | 0.00 | 0 | 0 |
| Total CLN281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN281 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN282 On 27/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.96364 | | | | 0.00 | 0 | 0 |
| Total CLN282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN282 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN283 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.09957 | | | | 0.00 | 0 | 0 |
| Total CLN283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN283 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN284 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11473 | | | | 0.00 | 0 | 0 |
| Total CLN284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN284 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN285 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11473 | | | | 0.00 | 0 | 0 |
| Total CLN285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN285 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN286 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11473 | | | | 0.00 | 0 | 0 |
| Total CLN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN286 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN287 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11473 | | | | 0.00 | 0 | 0 |
| Total CLN287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN287 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36018 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN289 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10349 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23566 | | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97728 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.20240 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88788 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97756 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.74494 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04032 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88793 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88793 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88096 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 124.11301 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51661 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 125.13661 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 123.46490 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 122.52967 | | | | 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 | 120.61597 | | | | 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 | 121.15778 | | | | 0.00 | 0 | 0 |
| Total CLN311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN311 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.96907 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 11.06000 | 92.92255 | 11.06000 | 92.89536 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.58000 | 94.45681 | 11.58000 | 94.42792 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88643 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.11959 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.94658 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31057 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.30211 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 30/04/2018 Spot Bond | | | 8.80500 | 101.32655 | 8.80500 | 101.31987 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN322 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.10486 | | | | 0.00 | 0 | 0 |
| Total CLN322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN322 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.97775 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 117.93583 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10973 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11170 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.11933 | | | | 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 | 102.15007 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN329 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.01104 | | | | 0.00 | 0 | 0 |
| Total CLN329 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN329 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN330 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.01104 | | | | 0.00 | 0 | 0 |
| Total CLN330 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN330 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN33 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.01104 | | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04620 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 21/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN333 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 19/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.15565 | | | | 0.00 | 0 | 0 |
| Total CLN334 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN334 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88643 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 106.79365 | | | | 0.00 | 0 | 0 |
| Total CLN336 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN336 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 106.91166 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 23/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN338 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN338 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23269 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.13855 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88574 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.08019 | | | | 0.00 | 0 | 0 |
| Total CLN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN342 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN343 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.05140 | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02041 | | | 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 | 100.11565 | | | 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 | 101.22037 | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90523 | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | 0.00 | 0 | 0 |
| CLN348 On 23/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN348 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN348 | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88917 | | | 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 | 101.15362 | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | 0.00 | 0 | 0 |
| CLN351 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79250 | | | 0.00 | 0 | 0 |
| Total CLN351 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN351 | | | | | | | | | 0.00 | 0 | 0 |
| CLN352 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79250 | | | 0.00 | 0 | 0 |
| Total CLN352 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN352 | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56713 | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.15712 | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN355 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN355 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN355 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN356 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85210 | | | | 0.00 | 0 | 0 |
| Total CLN356 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN356 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN357 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82431 | | | | 0.00 | 0 | 0 |
| Total CLN357 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN357 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19676 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30219 | | | | 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 | 100.09534 | | | | 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 | | | 10.55000 | 100.11276 | 10.55000 | 102.68964 | | | | 0.00 | 0 | 0 |
| Total CLN361 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN361 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 10.24000 | 101.99513 | 10.24000 | 104.57362 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.98516 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.26766 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.38000 | 103.48274 | 12.38000 | 106.64474 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.32126 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN367 On 06/08/2023 Spot Bond | | | 12.41000 | 106.48264 | 12.41000 | 106.37153 | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 26/07/2022 Spot Bond | | | 10.84000 | 105.82070 | 10.84000 | 105.71732 | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.32126 | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.27270 | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.12719 | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.11710 | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.70713 | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10486 | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88138 | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 9.77500 | 102.59104 | 9.77500 | 102.49318 | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85364 | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.11604 | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CLN379 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 135,900,000 |
| Total CLN379 SPOT | | | | | | | | | 0.00 | 0 | 135,900,000 |
| Total For CLN379 | | | | | | | | | 0.00 | 0 | 135,900,000 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 38.61214 | 7.01000 | 39.22299 | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 151.47829 | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.73500 | 96.63147 | 8.73500 | 134.96318 | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 8.35000 | 32.96287 | 8.35000 | 144.70138 | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.35000 | 33.37829 | 8.35000 | 145.05919 | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF01 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 90.77180 | | | 0.00 | 0 | 0 |
| Total CLNF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF01 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF02 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 90.69290 | | | 0.00 | 0 | 0 |
| Total CLNF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF03 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.68150 | | | 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 | 101.68150 | | | 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 | 100.03393 | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLNF0(On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02637 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02792 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10683 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1(On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31057 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1(On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09706 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1(On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10222 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1(On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10155 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70469 | | | | 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 | 101.62769 | | | | 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 | | | 9.11000 | 108.79381 | 9.11000 | 106.36129 | | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 9.05000 | 100.34358 | 9.05000 | 100.31932 | | | | 0.00 | 0 | 710,000,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 710,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 710,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.38500 | 111.12299 | 10.38500 | 111.09225 | | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| COJ06 On 09/12/2015 Spot Bond | | | 8.46000 | 103.65161 | 8.46000 | 103.62815 | | | 0.00 | 0 | 150,000,000 |
| Total COJ06 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For COJ06 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.97500 | 106.63361 | 9.97500 | 106.60541 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.02000 | 101.45583 | 10.02000 | 101.42873 | | | 0.00 | 0 | 100,000,000 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT01 On 03/04/2023 Spot Bond | | | 10.37000 | 94.91793 | 10.37000 | 94.89171 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.08000 | 96.16356 | 11.08000 | 96.13522 | | | 0.00 | 0 | 0 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 0 |
| COT03 On 05/06/2028 Spot Bond | | | 11.08000 | 89.15973 | 11.08000 | 89.13347 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPL002 On 29/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.71781 | | | 0.00 | 0 | 0 |
| Total CPL002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL002 | | | | | | | | | 0.00 | 0 | 0 |
| CPL003 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58215 | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | 0.00 | 0 | 0 |
| CPL005 On 01/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.46955 | | | 0.00 | 0 | 0 |
| Total CPL005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL005 | | | | | | | | | 0.00 | 0 | 0 |
| CPL007 On 01/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.06349 | | | 0.00 | 0 | 0 |
| Total CPL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL007 | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.29500 | 97.77197 | 11.29500 | 98.15598 | | | 0.00 | 0 | 29,000,000,000 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 29,000,000,000 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 29,000,000,000 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 11.60639 | 100.00000 | 11.57827 | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DENG4 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10440 | | | 0.00 | 0 | 0 |
| Total DENG43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG43 | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 8.32500 | 97.53490 | 8.32500 | 97.51329 | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 25/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.49228 | | | 0.00 | 0 | 0 |
| Total DENG50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG50 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 03/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.36048 | | | 0.00 | 0 | 0 |
| Total DENG51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG51 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.57471 | | | 0.00 | 0 | 0 |
| Total DENG52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG52 | | | | | | | | | 0.00 | 0 | 0 |
| DLT01L On 28/11/2014 Spot Bond | | | 100.00000 | 72.60517 | 100.00000 | 72.46581 | | | 0.00 | 0 | 0 |
| Total DLT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLT01U | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32192 | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC03 On 06/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.85274 | | | 0.00 | 0 | 0 |
| Total DLTC03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC04 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DLTC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC04 | | | | | | | | | 0.00 | 0 | 0 |
| DOL002 On 15/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.31622 | | | 0.00 | 0 | 0 |
| Total DOL002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL002 | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.13829 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.11260 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|-----------------------|----------------------|
| DRD03 On 03/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.32856 | | | 0.00 | 0 | 0 |
| Total DRD03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DRD03 | | | | | | | | | 0.00 | 0 | 0 |
| DRD04 On 03/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.44193 | | | 0.00 | 0 | 0 |
| Total DRD04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DRD04 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.92500 | 100.73008 | 8.92500 | 100.70605 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV21 On 15/06/2016 Spot Bond | | | 7.34000 | 114.25857 | 7.34000 | 114.23608 | | | 0.00 | 0 | 660,000,000 |
| Total DV21 SPOT | | | | | | | | | 0.00 | 0 | 660,000,000 |
| Total For DV21 | | | | | | | | | 0.00 | 0 | 660,000,000 |
| DV22 On 07/02/2020 Spot Bond | | | 8.61500 | 107.26771 | 8.61500 | 107.24272 | | | 0.00 | 0 | 4,072,370,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 4,072,370,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 4,072,370,000 |
| DV23 On 27/02/2023 Spot Bond | | | 9.12000 | 108.45838 | 9.12000 | 108.43167 | | | 0.00 | 0 | 4,083,793,600 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 4,083,793,600 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 4,083,793,600 |
| DV24 On 18/02/2024 Spot Bond | | | 9.23000 | 106.30030 | 9.23000 | 106.27380 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 9.81000 | 105.77529 | 9.81000 | 105.74732 | | | 0.00 | 0 | 300,000,000 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| DVC00: On 09/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.27966 | | | 0.00 | 0 | 0 |
| Total DVC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC003 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00: On 12/12/2014 Spot Bond | | | 100.00000 | 77.03144 | 100.00000 | 75.23511 | | 570,000,000,000,000.00 | 185,700,000,000 | 80,000,000,000 | |
| Total DVC004 SPOT | | | | | | | | 570,000,000,000,000.00 | 185,700,000,000 | 80,000,000,000 | |
| Total For DVC004 | | | | | | | | 570,000,000,000,000.00 | 185,700,000,000 | 80,000,000,000 | |
| DVC00: On 23/06/2015 Spot Bond | | | 100.00000 | 53.32240 | 100.00000 | 48.86817 | | 000,000,000,000,000.00 | 80,000,000,000 | 40,000,000,000 | |
| Total DVC005 SPOT | | | | | | | | 10,000,000,000,000.00 | 80,000,000,000 | 40,000,000,000 | |
| Total For DVC005 | | | | | | | | 10,000,000,000,000.00 | 80,000,000,000 | 40,000,000,000 | |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67378 | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|---------------|
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.12719 | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.26500 | 130.07578 | 8.26500 | 130.04669 | | 354,403,200,000.00 | 42,880,000 | 2,027,400,000 | |
| Total E170 SPOT | | | | | | | | 354,403,200,000.00 | 42,880,000 | 2,027,400,000 | |
| Total For E170 | | | | | | | | 354,403,200,000.00 | 42,880,000 | 2,027,400,000 | |
| EDC01 On 04/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10861 | | 0.00 | 0 | 0 | |
| Total EDC01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EDC01 | | | | | | | | 0.00 | 0 | 0 | |
| EFC01 On 31/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EFC01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFC01 | | | | | | | | 0.00 | 0 | 0 | |
| EFC02 On 31/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EFC02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFC02 | | | | | | | | 0.00 | 0 | 0 | |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EFC03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFC03 | | | | | | | | 0.00 | 0 | 0 | |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EFC04 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFC04 | | | | | | | | 0.00 | 0 | 0 | |
| EL15 On 29/06/2015 Spot Bond | | | 0.10000 | 102.89698 | 0.10000 | 133.84313 | | 0.00 | 0 | 2,000,000,000 | |
| Total EL15 SPOT | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| Total For EL15 | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| EL28 On 02/05/2028 Spot Bond | | | 1.92000 | 123.05742 | 1.92000 | 122.99809 | | 0.00 | 0 | 8,245,000,000 | |
| Total EL28 SPOT | | | | | | | | 0.00 | 0 | 8,245,000,000 | |
| Total For EL28 | | | | | | | | 0.00 | 0 | 8,245,000,000 | |
| EL29 On 19/11/2029 Spot Bond | | | 1.93000 | 110.53270 | 1.93000 | 110.47938 | | 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 | | | 2.07500 | 109.67183 | 2.07500 | 109.61839 | | 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 | | | 2.09000 | 101.32534 | 2.09000 | 101.27600 | | 0.00 | 0 | 0 | |
| Total EL31 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL31 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| EMM01 On 28/07/2020 Spot Bond | | | 9.87500 | 107.40730 | 9.87500 | 107.37871 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.72500 | 107.90677 | 9.72500 | 107.87893 | | 52,515,000,000,000.00 | 5,400,000,000 | 5,400,000,000 | |
| Total EMM02 SPOT | | | | | | | | 52,515,000,000,000.00 | 5,400,000,000 | 5,400,000,000 | |
| Total For EMM02 | | | | | | | | 52,515,000,000,000.00 | 5,400,000,000 | 5,400,000,000 | |
| EMM03 On 04/05/2024 Spot Bond | | | 10.13000 | 100.93052 | 10.13000 | 100.90341 | | 153,976,000,000,000.00 | 15,200,000,000 | 15,100,000,000 | |
| Total EMM03 SPOT | | | | | | | | 153,976,000,000,000.00 | 15,200,000,000 | 15,100,000,000 | |
| Total For EMM03 | | | | | | | | 153,976,000,000,000.00 | 15,200,000,000 | 15,100,000,000 | |
| EMM04 On 16/05/2028 Spot Bond | | | 10.50000 | 91.28247 | 10.50000 | 94.87743 | | 0.00 | 0 | 0 | |
| Total EMM04 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM04 | | | | | | | | 0.00 | 0 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 10.66000 | 102.08172 | 10.66000 | 101.99869 | | 0.00 | 0 | 4,666,666,200 | |
| Total EMM05 SPOT | | | | | | | | 0.00 | 0 | 4,666,666,200 | |
| Total For EMM05 | | | | | | | | 0.00 | 0 | 4,666,666,200 | |
| EPF001 On 19/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.73409 | | 0.00 | 0 | 0 | |
| Total EPF001 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPF001 | | | | | | | | 0.00 | 0 | 0 | |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52037 | | 0.00 | 0 | 0 | |
| Total EPF002 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPF002 | | | | | | | | 0.00 | 0 | 0 | |
| EPFC08 On 12/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.21719 | | 0.00 | 0 | 0 | |
| Total EPFC08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPFC08 | | | | | | | | 0.00 | 0 | 0 | |
| EPFC09 On 06/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.85929 | | 0.00 | 0 | 0 | |
| Total EPFC09 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPFC09 | | | | | | | | 0.00 | 0 | 0 | |
| EPFC10 On 19/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.65251 | | 0.00 | 0 | 0 | |
| Total EPFC10 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPFC10 | | | | | | | | 0.00 | 0 | 0 | |
| EPFC11 On 19/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.65748 | | 0.00 | 0 | 0 | |
| Total EPFC11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPFC11 | | | | | | | | 0.00 | 0 | 0 | |
| EQ205U On 10/09/2014 Spot Bond | | | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | 0.00 | 0 | 0 | |
| Total EQ205U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQ205U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| EQ206l On 15/10/2014 Spot Bond | | | 100.00000 | 79.28590 | 100.00000 | 79.11968 | | | 0.00 | 0 | 0 |
| Total EQ206U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ206U | | | | | | | | | 0.00 | 0 | 0 |
| EQ207l On 14/08/2014 Spot Bond | | | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0 |
| Total EQ207U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ207U | | | | | | | | | 0.00 | 0 | 0 |
| EQ208l On 11/07/2014 Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | 0.00 | 0 | 0 |
| Total EQ208U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ208U | | | | | | | | | 0.00 | 0 | 0 |
| EQ209l On 11/06/2015 Spot Bond | | | 100.00000 | 55.81068 | 100.00000 | 55.63644 | | | 0.00 | 0 | 0 |
| Total EQ209U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ209U | | | | | | | | | 0.00 | 0 | 0 |
| EQS01 On 18/11/2014 Spot Bond | | | 3.00000 | 129.70567 | 3.00000 | 129.63933 | | | 0.00 | 0 | 0 |
| Total EQS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS01 | | | | | | | | | 0.00 | 0 | 0 |
| EQS02 On 01/07/2015 Spot Bond | | | 11.52000 | 101.13113 | 11.52000 | 101.09985 | | | 0.00 | 0 | 0 |
| Total EQS02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS02 | | | | | | | | | 0.00 | 0 | 0 |
| EQS04 On 22/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.09184 | | | 0.00 | 0 | 0 |
| Total EQS04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS04 | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34316 | | | 0.00 | 100,000,000 | 800,000,000 |
| Total EQS05 SPOT | | | | | | | | | 0.00 | 100,000,000 | 800,000,000 |
| Total For EQS05 | | | | | | | | | 0.00 | 100,000,000 | 800,000,000 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.12538 | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 10.14500 | 97.22805 | 10.14500 | 97.20177 | | | 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 | 99.81765 | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59029 | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ERS3A On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.84463 | | | | 0.00 | 0 | 0 |
| Total ERS3A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A8 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.77949 | | | | 0.00 | 0 | 0 |
| Total ERS3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.75689 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.85962 | | | | 0.00 | 0 | 0 |
| Total ERS3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.83116 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.72432 | | | | 0.00 | 0 | 0 |
| Total ERSA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA11 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.74445 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.70232 | | | | 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 | 100.73209 | | | | 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 | 100.69636 | | | | 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 | 100.72118 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ES15 On 30/08/2015 Spot Bond | | | 6.92000 | 103.40691 | 6.92000 | 103.38769 | | | | 0.00 | 0 | 200,000,000 |
| Total ES15 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ES15 | | | | | | | | | | 0.00 | 0 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|------------------------|
| ES18 On 20/04/2018 Spot Bond | | | 7.90500 | 106.03086 | 7.90500 | 106.00839 | | | 7,840,179,000.00 | 991,800 | 8,072,267,200 |
| Total ES18 SPOT | | | | | | | | | 7,840,179,000.00 | 991,800 | 8,072,267,200 |
| Total For ES18 | | | | | | | | | 7,840,179,000.00 | 991,800 | 8,072,267,200 |
| ES23 On 25/01/2023 Spot Bond | | | 8.67000 | 112.11905 | 8.67000 | 112.09277 | | | 8,103,444,978,000.00 | 934,653,400 | 2,695,032,100 |
| Total ES23 SPOT | | | | | | | | | 8,103,444,978,000.00 | 934,653,400 | 2,695,032,100 |
| Total For ES23 | | | | | | | | | 8,103,444,978,000.00 | 934,653,400 | 2,695,032,100 |
| ES26 On 02/04/2026 Spot Bond | | | 8.94000 | 93.96560 | 8.94000 | 93.94315 | | | 16,510,733,508,000.00 | 1,846,838,200 | 6,013,500,000 |
| Total ES26 SPOT | | | | | | | | | 16,510,733,508,000.00 | 1,846,838,200 | 6,013,500,000 |
| Total For ES26 | | | | | | | | | 16,510,733,508,000.00 | 1,846,838,200 | 6,013,500,000 |
| ES33 On 15/09/2033 Spot Bond | | | 9.65000 | 83.43874 | 9.68500 | 83.15873 | | | 34,892,852,140,000.00 | 3,615,839,600 | 114,817,500,000 |
| Total ES33 SPOT | | | | | | | | | 34,892,852,140,000.00 | 3,615,839,600 | 114,817,500,000 |
| Total For ES33 | | | | | | | | | 34,892,852,140,000.00 | 3,615,839,600 | 114,817,500,000 |
| ES42 On 25/04/2042 Spot Bond | | | 9.87500 | 88.44518 | 9.87500 | 88.42189 | | | 0.00 | 0 | 8,500,000,000 |
| Total ES42 SPOT | | | | | | | | | 0.00 | 0 | 8,500,000,000 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 8,500,000,000 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76412 | | | 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 | 100.78906 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB01 On 24/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.61621 | | | 0.00 | 0 | 0 |
| Total FIFB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB01 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB02 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38000 | | | 0.00 | 0 | 0 |
| Total FIFB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB02 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.98094 | | | 0.00 | 0 | 0 |
| Total FIFB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB03 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC07 On 28/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.51421 | | | 0.00 | 0 | 0 |
| Total FIFC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC07 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC09 On 08/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.38412 | | | 0.00 | 0 | 0 |
| Total FIFC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FIFC10 On 11/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.94866 | | | | 0.00 | 0 | 0 |
| Total FIFC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC10 | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 11.71082 | 100.00000 | 11.68245 | | | | 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 | 11.39667 | 100.00000 | 11.36905 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.15465 | | | | 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 | 100.16079 | | | | 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 | 100.17301 | | | | 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 | 100.18516 | | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | | 0.00 | 0 | 0 |
| FRB03 On 15/09/2014 Spot Bond | | | 6.76000 | 102.95550 | 6.76000 | 102.93672 | | | | 0.00 | 0 | 850,000,000 |
| Total FRB03 SPOT | | | | | | | | | | 0.00 | 0 | 850,000,000 |
| Total For FRB03 | | | | | | | | | | 0.00 | 0 | 850,000,000 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.56500 | 96.30100 | 9.56500 | 96.27641 | | | | 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 | 100.26944 | | | | 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 | 100.26937 | | | | 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 | 101.30076 | | | | 0.00 | 0 | 130,000,000 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For FRB10 | | | | | | | | | | 0.00 | 0 | 130,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.90058 | | | 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 | 100.50931 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.51799 | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.47500 | 97.44745 | 10.47500 | 98.31313 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 11.36500 | 102.34412 | 11.36500 | 102.31323 | | | 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 | 98.62561 | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.20000 | 129.42729 | 2.20000 | 130.23164 | | | 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 | | | 2.07000 | 129.58198 | 2.07000 | 273.62525 | | | 0.00 | 0 | 150,000,000 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.25000 | 103.78688 | 2.25000 | 110.27038 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 2.47000 | 102.12497 | 2.47000 | 157.12993 | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 2.28000 | 118.47474 | 2.28000 | 211.83415 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRBN0 On 15/09/2015 Spot Bond | | | 7.77000 | 110.29635 | 7.77000 | 110.27350 | | | 0.00 | 0 | 0 |
| Total FRBN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRBZ01 On 30/11/2020 Spot Bond | | | 7.89400 | 61.35117 | 7.89400 | 60.67971 | | | | 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 | | | 9.47300 | 39.22620 | 9.47300 | 38.31616 | | | | 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 | | | 9.71000 | 37.94232 | 9.71000 | 37.01966 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC02U On 02/03/2015 Spot Bond | | | 100.00000 | 62.32177 | 100.00000 | 62.20354 | | | | 0.00 | 0 | 0 |
| Total FRC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC101 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94500 | | | | 0.00 | 0 | 0 |
| Total FRC101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC105 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91921 | | | | 0.00 | 0 | 0 |
| Total FRC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC105 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC106 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91921 | | | | 0.00 | 0 | 0 |
| Total FRC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC106 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.59372 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC108 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90389 | | | | 0.00 | 0 | 0 |
| Total FRC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC109 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04755 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC110 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.22473 | | | | 0.00 | 0 | 0 |
| Total FRC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC112 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02995 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC113 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04106 | | | | 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 | 100.12419 | 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 | 100.12419 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC117 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.22151 | | | | 0.00 | 0 | 0 |
| Total FRC117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC117 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11802 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11237 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.12791 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC124 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11604 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | 6.00000 | 100.09980 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.12352 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15259 | | | | 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 | 100.14804 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC138 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC139 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC140 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 |
| FRC141 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC142 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 |
| FRC143 On 20/09/2017 Spot Bond | | | 100.09221 | 13.79048 | 100.09221 | 13.75705 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC144 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10512 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC145 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 113.58734 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC146 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.04673 | | | | 0.00 | 0 | 0 |
| Total FRC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC147 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.06220 | | | | 0.00 | 0 | 0 |
| Total FRC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC148 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84662 | | | | 0.00 | 0 | 0 |
| Total FRC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC149 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 106.14174 | | | | 0.00 | 0 | 0 |
| Total FRC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC149 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC15(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03826 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03964 | | | | 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 | 100.02895 | | | | 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 | 100.11013 | | | | 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 | 100.14480 | | | | 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 | 100.10815 | | | | 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 | 57.76841 | 13.22500 | 57.74799 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16(On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10182 | | | | 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 | 100.10196 | | | | 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 | 100.07333 | | | | 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 | 100.10670 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC169(On 31/01/2025 Spot Bond | | | 3.49500 | 94.93999 | 3.49500 | 98.17173 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC170(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11144 | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | 0.00 | 0 | 0 |
| FRC171(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11144 | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | 0.00 | 0 | 0 |
| FRC172(On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.72245 | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | 0.00 | 0 | 0 |
| FRC173(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88643 | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | 0.00 | 0 | 0 |
| FRC174(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.16947 | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | 0.00 | 0 | 0 |
| FRC175(On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.79200 | | | 0.00 | 0 | 0 |
| Total FRC175 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC175 | | | | | | | | | 0.00 | 0 | 0 |
| FRC176(On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10486 | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | 0.00 | 0 | 0 |
| FRC177(On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10235 | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | 0.00 | 0 | 0 |
| FRC178(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.25425 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | 0.00 | 0 | 0 |
| FRC179(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.12025 | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | 0.00 | 0 | 0 |
| FRC180(On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89577 | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC18 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.24084 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.36650 | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.13829 | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10907 | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.13816 | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10116 | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10868 | | | 0.00 | 0 | 0 |
| Total FRC187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC187 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.11013 | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.11013 | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15415 | | | 0.00 | 0 | 0 |
| Total FRC190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66695 | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19 On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76350 | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48087 | | | | 0.00 | 0 | 0 |
| Total FRC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48087 | | | | 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 | 100.11644 | | | | 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 | 101.46810 | | | | 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 | 101.46179 | | | | 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 | 101.44910 | | | | 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 | 101.45325 | | | | 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 | 101.47403 | | | | 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 | 101.33297 | | | | 0.00 | 0 | 0 |
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47403 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32733 | | | | 0.00 | 0 | 0 |
| Total FRC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09295 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC20 On 06/05/2017 Spot Bond | | | 8.75000 | 100.15637 | 8.75000 | 101.18298 | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10400 | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 22/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.47820 | | | 0.00 | 0 | 0 |
| Total FRC29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC29 | | | | | | | | | 0.00 | 0 | 0 |
| FRC37 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03861 | | | 0.00 | 0 | 0 |
| Total FRC37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC37 | | | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03797 | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33590 | | | 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 | 101.24678 | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 3.44000 | 118.52272 | 3.44000 | 119.79348 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.04014 | | | 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 | 100.04135 | | | 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 | | | 3.42000 | 108.98363 | 3.42000 | 119.95404 | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | 0.00 | 0 | 0 |
| FRC70 On 20/09/2014 Spot Bond | | | 1.56000 | 99.63378 | 1.56000 | 125.87834 | | | 0.00 | 0 | 0 |
| Total FRC70 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC70 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| FRC71 On 31/01/2022 Spot Bond | | | 3.44000 | 106.17097 | 3.44000 | 119.79348 | | | | 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 | | | 2.54000 | 103.25649 | 2.54000 | 125.50219 | | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 2.61000 | 104.08176 | 2.61000 | 130.68460 | | | | 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 | 101.40481 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC78 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.10443 | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total FRC78 SPOT | | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total For FRC78 | | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| FRC79 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24662 | | | | 0.00 | 0 | 0 |
| Total FRC79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC79 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC82 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.25091 | | | | 0.00 | 0 | 0 |
| Total FRC82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC82 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02445 | | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03936 | | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC85 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 105.15755 | | | | 0.00 | 0 | 0 |
| Total FRC85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.05931 | | | | 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 | 100.05420 | | | | 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 | 100.11315 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC95 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.22946 | | | | 0.00 | 0 | 0 |
| Total FRC95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC95 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11302 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC97 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 104.51748 | | | | 0.00 | 0 | 0 |
| Total FRC97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC97 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC98 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 91.74171 | | | | 0.00 | 0 | 0 |
| Total FRC98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC98 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC99 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 91.07193 | | | | 0.00 | 0 | 0 |
| Total FRC99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC99 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00/ On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14872 | | | | 0.00 | 0 | 0 |
| Total FRD003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD003 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01/ On 22/12/2018 Spot Bond | | | 100.00000 | 9.20751 | 100.00000 | 9.18520 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD02/ On 01/06/2016 Spot Bond | | | 100.00000 | 22.28251 | 100.00000 | 22.22853 | | | | 0.00 | 0 | 0 |
| Total FRD02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI15 On 14/03/2015 Spot Bond | | | 4.68000 | 147.53892 | 4.68000 | 147.45692 | | | | 0.00 | 0 | 0 |
| Total FRI15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ14 On 20/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.55626 | | | | 0.00 | 716,301,300 | 9,993,400,000 |
| Total FRJ14 SPOT | | | | | | | | | | 0.00 | 716,301,300 | 9,993,400,000 |
| Total For FRJ14 | | | | | | | | | | 0.00 | 716,301,300 | 9,993,400,000 |
| FRJ15 On 04/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.91969 | | | | 0.00 | 0 | 0 |
| Total FRJ15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRJ16 On 21/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.08392 | | | | 0.00 | 0 | 0 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.97036 | | | | 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 | 102.59912 | | | | 0.00 | 0 | 1,500,000,000 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.94393 | | | | 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 | 100.01354 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.11325 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.18800 | 81.71750 | 2.18800 | 96.73666 | | | | 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 | | | 2.44000 | 100.09921 | 2.44000 | 131.88956 | | | | 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 | 101.22172 | | | | 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 | 101.81810 | 10.38000 | 101.78945 | | | | 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 | 101.81810 | 10.38000 | 101.78945 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS105 On 10/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.79000 | | | | 0.00 | 0 | 0 |
| Total FRS105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS105 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS106 On 22/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.94488 | | | 0.00 | 0 | 0 |
| Total FRS106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS106 | | | | | | | | | 0.00 | 0 | 0 |
| FRS107 On 30/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31757 | | | 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 | | | 2.58000 | 98.10619 | 2.58000 | 106.50709 | | | 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 | | | 2.59000 | 202.39057 | 2.59000 | 202.49520 | | | 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 | | | 2.55000 | 107.07427 | 2.55000 | 107.07918 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS111 On 03/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.35242 | | | 0.00 | 0 | 0 |
| Total FRS111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS111 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 2.62000 | 201.51799 | 2.62000 | 201.61838 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44902 | | | 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 | | | 2.35000 | 108.90200 | 2.35000 | 109.23871 | | | 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 | | | 2.64000 | 104.68884 | 2.64000 | 105.37401 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.58000 | 124.62878 | 2.58000 | 263.16247 | | | 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 | | | 2.08000 | 129.48262 | 2.08000 | 273.41539 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS43 On 07/12/2023 Spot Bond | | | 2.80000 | 122.56226 | 2.80000 | 258.79733 | | | 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 | | | 2.57000 | 102.34277 | 2.57000 | 127.01161 | | | 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 | 101.16920 | | | 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 | | | 2.10000 | 131.18189 | 2.10000 | 127.10874 | | | 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 | 101.37907 | | | 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 | 101.63573 | | | 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 | 101.05965 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 2.42000 | 106.47371 | 2.42000 | 106.42083 | | | 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 | 17.54833 | 104.97509 | 17.50393 | | | 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 | 21.41472 | 101.07593 | 21.36235 | | | 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 | 14.34308 | 100.44759 | 14.30820 | | | 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 | 19.93953 | 100.76967 | 19.89089 | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS76 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | 2.11000 | 114.62902 | 2.11000 | 114.57314 | | | | 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 | | | 2.21000 | 98.83150 | 2.21000 | 110.68612 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.46878 | | | | 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 | | | 2.24000 | 98.55302 | 2.24000 | 110.37415 | | | | 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 | 100.64646 | | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 2.28000 | 127.51443 | 2.28000 | 341.14976 | | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS92 On 21/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS92 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS93 On 11/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.02898 | | | | 0.00 | 0 | 0 |
| Total FRS93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS93 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97112 | | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS95 On 11/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.92485 | | | | 0.00 | 0 | 0 |
| Total FRS95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS95 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.60695 | | | | 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 | 100.51749 | | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS99 On 09/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.61548 | | | | 0.00 | 0 | 0 |
| Total FRS99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS99 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX14 On 01/09/2014 Spot Bond | | | 5.77500 | 103.15647 | 5.77500 | 103.14032 | | | | 0.00 | 0 | 25,110,000,000 |
| Total FRX14 SPOT | | | | | | | | | | 0.00 | 0 | 25,110,000,000 |
| Total For FRX14 | | | | | | | | | | 0.00 | 0 | 25,110,000,000 |
| FRX15 On 14/03/2015 Spot Bond | | | 6.72000 | 103.85399 | 6.72000 | 103.83534 | | | | 0.00 | 0 | 100,000,000 |
| Total FRX15 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRX15 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRX16 On 15/09/2016 Spot Bond | | | 7.64000 | 102.94318 | 7.64000 | 102.92222 | | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.05000 | 103.61289 | 8.05000 | 103.59067 | | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.27500 | 109.19966 | 8.27500 | 109.17547 | | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.80500 | 101.83244 | 8.80500 | 101.80860 | | | | 0.00 | 0 | 768,100,000 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 768,100,000 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 768,100,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.00500 | 100.83105 | 9.00500 | 100.80679 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.58000 | 91.84115 | 9.58000 | 91.81781 | | | | 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 | | | 9.71000 | 107.19632 | 9.71000 | 107.16855 | | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|--------------------|
| FRX26 On 01/10/2026 Spot Bond | | | 10.01000 | 97.91642 | 10.01000 | 98.61978 | | | 300,300,000,000.00 | 30,000,000 | 560,000,000 |
| Total FRX26 SPOT | | | | | | | | | 300,300,000,000.00 | 30,000,000 | 560,000,000 |
| Total For FRX26 | | | | | | | | | 300,300,000,000.00 | 30,000,000 | 560,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.30000 | 96.94597 | 10.30000 | 96.91908 | | | 618,000,000,000.00 | 60,000,000 | 130,000,000 |
| Total FRX31 SPOT | | | | | | | | | 618,000,000,000.00 | 60,000,000 | 130,000,000 |
| Total For FRX31 | | | | | | | | | 618,000,000,000.00 | 60,000,000 | 130,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.52000 | 78.63516 | 10.52000 | 78.61313 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A1 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A2 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00952 | | | 0.00 | 0 | 0 |
| Total FS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.01296 | | | 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 | 100.01432 | | | 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 | 100.01768 | | | 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 | 100.02311 | | | 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 | 100.02718 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04475 | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A1 On 20/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.61183 | | | 0.00 | 0 | 0 |
| Total FS2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2A2 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64406 | | | | 0.00 | 0 | 0 |
| Total FS2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.67322 | | | | 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 | 100.68007 | | | | 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 | 100.69953 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.72874 | | | | 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 | 100.75308 | | | | 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 | 100.86004 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL01 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.81162 | | | | 0.00 | 0 | 0 |
| Total GBL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL01 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC03 On 10/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.56754 | | | | 0.00 | 0 | 0 |
| Total GFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 9.40000 | 102.14774 | 9.40000 | 102.12210 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT29 On 04/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.83486 | | | | 0.00 | 0 | 0 |
| Total GPT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT29 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GRB95 On 28/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.46237 | | | | 0.00 | 0 | 0 |
| Total GRB95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB95 | | | | | | | | | | 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 | 101.14045 | | | | 0.00 | 0 | 0 |
| Total GRH1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16523 | | | | 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 | 101.21314 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27256 | | | | 0.00 | 750,000,000 | 250,000,000 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 750,000,000 | 250,000,000 |
| Total For GRH1B | | | | | | | | | | 0.00 | 750,000,000 | 250,000,000 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35504 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT01 On 08/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.32502 | | | | 0.00 | 0 | 0 |
| Total GRT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT01 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT02 On 13/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63143 | | | | 0.00 | 0 | 0 |
| Total GRT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT02 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT03 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.40507 | | | | 0.00 | 0 | 0 |
| Total GRT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48518 | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | 0.00 | 0 | 0 |
| GRT05 On 25/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.62319 | | | 0.00 | 0 | 0 |
| Total GRT05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT05 | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28160 | | | 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 | 100.74160 | | | 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 | 9.86429 | 100.00000 | 9.83348 | | 780,000,000,000,000.00 | 7,800,000,000 | 49,900,000,000 | |
| Total GRT08 SPOT | | | | | | | | 10,000,000,000,000.00 | 7,800,000,000 | 49,900,000,000 | |
| Total For GRT08 | | | | | | | | 10,000,000,000,000.00 | 7,800,000,000 | 49,900,000,000 | |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GSIS01 On 27/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GSIS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS01 | | | | | | | | | 0.00 | 0 | 0 |
| GSIS02 On 24/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.54056 | | | 0.00 | 0 | 0 |
| Total GSIS02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS02 | | | | | | | | | 0.00 | 0 | 0 |
| GSIS03 On 26/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.98205 | | | 0.00 | 0 | 0 |
| Total GSIS03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS03 | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03955 | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49161 | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | 0.00 | 0 | 0 |
| HILB01 On 18/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.70148 | | | 0.00 | 0 | 0 |
| Total HILB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|---------------|
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24041 | | | 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 | 101.07048 | | | 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 | 101.08406 | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | 0.00 | 0 | 0 |
| HILC12 On 28/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.00190 | | | 0.00 | 0 | 0 |
| Total HILC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC12 | | | | | | | | | 0.00 | 0 | 0 |
| HILC13 On 07/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.78707 | | | 0.00 | 0 | 0 |
| Total HILC13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC13 | | | | | | | | | 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 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.30404 | | | 0.00 | 0 | 0 |
| Total HMS1B8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B8 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2015 Spot Bond | | | 8.13723 | 102.23660 | 8.13723 | 99.45140 | | 1,952,935,200,000.00 | 240,000,000 | 60,000,000 | |
| Total HMS1B9 SPOT | | | | | | | | 1,952,935,200,000.00 | 240,000,000 | 60,000,000 | |
| Total For HMS1B9 | | | | | | | | 1,952,935,200,000.00 | 240,000,000 | 60,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.36511 | | | 0.00 | 0 | 0 |
| Total HMS1C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C4 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2015 Spot Bond | | | 8.48990 | 102.29758 | 8.48990 | 104.41639 | | | 0.00 | 0 | 0 |
| Total HMS1C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C5 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.44360 | | | 0.00 | 0 | 0 |
| Total HMS1D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D4 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2015 Spot Bond | | | 8.94009 | 102.37927 | 8.94009 | 104.41639 | | | 0.00 | 0 | 0 |
| Total HMS1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D5 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53950 | | | 0.00 | 0 | 0 |
| Total HMS1E4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E4 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | 0.00 | 0 | 0 |
| HPF01 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44018 | | | 0.00 | 0 | 0 |
| Total HPF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF01 | | | | | | | | | 0.00 | 0 | 0 |
| HPF02 On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.58912 | | | 0.00 | 0 | 0 |
| Total HPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF02 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 101.64707 | | | 0.00 | 0 | 0 |
| Total HPF03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF03 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79436 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 9.89000 | 103.49982 | 9.89000 | 103.47222 | | | 0.00 | 0 | 4,500,000 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 4,500,000 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 4,500,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.35500 | 110.47642 | 8.35500 | 110.45145 | | 16,774,584,150,000.00 | 2,007,730,000 | 150,000,000 | |
| Total HWAY20 SPOT | | | | | | | | 16,774,584,150,000.00 | 2,007,730,000 | 150,000,000 | |
| Total For HWAY20 | | | | | | | | 16,774,584,150,000.00 | 2,007,730,000 | 150,000,000 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 1.87000 | 131.58837 | 1.87000 | 277.86347 | | 0.00 | 0 | 9,700,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 9,700,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 9,700,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 1.87000 | 134.59081 | 1.87000 | 284.20344 | | 0.00 | 0 | 0 | |
| Total HWAY24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY24 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 9.64500 | 100.23503 | 9.64500 | 100.20895 | | 11,032,722,600,000.00 | 1,143,880,000 | 2,517,480,000 | |
| Total HWAY34 SPOT | | | | | | | | 11,032,722,600,000.00 | 1,143,880,000 | 2,517,480,000 | |
| Total For HWAY34 | | | | | | | | 11,032,722,600,000.00 | 1,143,880,000 | 2,517,480,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 9.66500 | 100.00593 | 9.66500 | 99.97986 | | 0.00 | 0 | 0 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY35 | | | | | | | | 0.00 | 0 | 0 | |
| HWF01 On 26/03/2015 Spot Bond | | | 100.00000 | 51.20000 | 100.00000 | 63.84496 | | 0.00 | 0 | 0 | |
| Total HWF01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF01U | | | | | | | | 0.00 | 0 | 0 | |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 16.61523 | 100.00000 | 16.57498 | | 0.00 | 0 | 0 | |
| Total HWF02U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF02U | | | | | | | | 0.00 | 0 | 0 | |
| HWF03 On 09/10/2014 Spot Bond | | | 100.00000 | 97.31337 | 100.00000 | 96.97429 | | 0.00 | 0 | 0 | |
| Total HWF03U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF03U | | | | | | | | 0.00 | 0 | 0 | |
| HWF04 On 09/10/2015 Spot Bond | | | 100.00000 | 44.55256 | 100.00000 | 44.44346 | | 0.00 | 0 | 0 | |
| Total HWF04U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF04U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 22.74174 | 100.00000 | 22.68604 | | | 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 | 14.68198 | 100.00000 | 14.64641 | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | 0.00 | 0 | 0 |
| HWF07 On 26/03/2015 Spot Bond | | | 100.00000 | 54.33540 | 100.00000 | 66.14879 | | | 0.00 | 0 | 0 |
| Total HWF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF07U | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.60000 | 117.30559 | 1.60000 | 117.24996 | | 11,708,517,120,000.00 | 7,317,823,200 | 96,596,946,700 | |
| Total I2025 SPOT | | | | | | | | 11,708,517,120,000.00 | 7,317,823,200 | 96,596,946,700 | |
| Total For I2025 | | | | | | | | 11,708,517,120,000.00 | 7,317,823,200 | 96,596,946,700 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.82000 | 122.27508 | 1.82000 | 122.21637 | | 1,098,337,604,000.00 | 603,482,200 | 68,253,921,500 | |
| Total I2038 SPOT | | | | | | | | 1,098,337,604,000.00 | 603,482,200 | 68,253,921,500 | |
| Total For I2038 | | | | | | | | 1,098,337,604,000.00 | 603,482,200 | 68,253,921,500 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.91000 | 121.02092 | 1.91000 | 120.96256 | | 464,709,494,000.00 | 243,303,400 | 96,574,967,600 | |
| Total I2046 SPOT | | | | | | | | 464,709,494,000.00 | 243,303,400 | 96,574,967,600 | |
| Total For I2046 | | | | | | | | 464,709,494,000.00 | 243,303,400 | 96,574,967,600 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.00000 | 126.36960 | 2.00000 | 126.30830 | | 576,244,800,000.00 | 288,122,400 | 30,207,215,500 | |
| Total I2050 SPOT | | | | | | | | 576,244,800,000.00 | 288,122,400 | 30,207,215,500 | |
| Total For I2050 | | | | | | | | 576,244,800,000.00 | 288,122,400 | 30,207,215,500 | |
| IBC01 On 16/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.30000 | | 0.00 | 0 | 0 | |
| Total IBC01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBC01 | | | | | | | | 0.00 | 0 | 0 | |
| IBL11 On 12/03/2015 Spot Bond | | | 7.66000 | 104.78747 | 7.66000 | 104.76607 | | 0.00 | 0 | 0 | |
| Total IBL11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL11 | | | | | | | | 0.00 | 0 | 0 | |
| IBL13 On 12/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.87152 | | 0.00 | 0 | 0 | |
| Total IBL13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL13 | | | | | | | | 0.00 | 0 | 0 | |
| IBL14 On 28/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.01768 | | 0.00 | 0 | 0 | |
| Total IBL14 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL14 | | | | | | | | 0.00 | 0 | 0 | |
| IBL21 On 15/03/2016 Spot Bond | | | 8.16000 | 104.76472 | 8.16000 | 104.74196 | | 0.00 | 0 | 0 | |
| Total IBL21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL21 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| IBL22 On 15/03/2018 Spot Bond | | | 8.30000 | 108.08656 | 8.30000 | 108.06268 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL25 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.70426 | | | 0.00 | 0 | 0 |
| Total IBL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL25 | | | | | | | | | 0.00 | 0 | 0 |
| IBL26 On 18/08/2014 Spot Bond | | | 4.53000 | 118.39163 | 4.53000 | 118.32610 | | | 0.00 | 0 | 0 |
| Total IBL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL26 | | | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 7.98000 | 103.46926 | 7.98000 | 103.44690 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | 0.00 | 0 | 0 |
| IBL32 On 03/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.94906 | | | 0.00 | 0 | 0 |
| Total IBL32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL32 | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00447 | | | 0.00 | 0 | 0 |
| Total IBL33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL33 | | | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 1.38000 | 102.60643 | 1.38000 | 129.17236 | | | 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 | | | 2.17000 | 105.14989 | 2.17000 | 130.49679 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | 0 |
| IBL37 On 02/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.26179 | | | 0.00 | 0 | 0 |
| Total IBL37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL37 | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10850 | | | 0.00 | 0 | 60,000,000 |
| Total IBL38 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For IBL38 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.42000 | 103.10754 | 8.42000 | 103.08431 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 0 |
| IBL40 On 15/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.57517 | | | 0.00 | 30,000,000 | 60,000,000 |
| Total IBL40 SPOT | | | | | | | | | 0.00 | 30,000,000 | 60,000,000 |
| Total For IBL40 | | | | | | | | | 0.00 | 30,000,000 | 60,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77140 | | | 0.00 | 0 | 10,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.77972 | | | 0.00 | 0 | 0 |
| Total IBL43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43 | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 8.99500 | 96.49929 | 8.99500 | 96.47609 | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 9.45500 | 93.87839 | 9.45500 | 93.85444 | | | 0.00 | 0 | 10,500,000 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 10,500,000 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 10,500,000 |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.51830 | | | 0.00 | 39,800,000 | 19,900,000 |
| Total IBL48 SPOT | | | | | | | | | 0.00 | 39,800,000 | 19,900,000 |
| Total For IBL48 | | | | | | | | | 0.00 | 39,800,000 | 19,900,000 |
| IBL49 On 02/04/2018 Spot Bond | | | 8.50000 | 97.99463 | 8.50000 | 97.97234 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.50500 | 101.78418 | 9.50500 | 101.73335 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03415 | | | 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 | 101.06466 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |
| IBL54 On 31/07/2016 Spot Bond | | | 7.92000 | 101.64166 | 7.92000 | 101.61986 | | | 0.00 | 0 | 0 |
| Total IBL54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL54 | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.77500 | 101.00955 | 8.77500 | 100.98559 | | | 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 | 101.17872 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79424 | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 8.07000 | 104.16223 | 8.07000 | 104.13947 | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.73500 | 105.04367 | 8.73500 | 105.01886 | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.87000 | 105.98930 | 9.87000 | 105.96109 | | | 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 | 99.91145 | | | 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 | 101.14490 | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.00441 | 100.00000 | 0.00440 | | | 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 | 101.17289 | | | 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 | 101.22529 | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.12500 | 97.75079 | 9.12500 | 97.72696 | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP01 On 19/04/2015 Spot Bond | | | 5.00000 | 100.92177 | 5.00000 | 100.90815 | | | 0.00 | 0 | 0 |
| Total IDCP01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP01 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP02 On 19/04/2015 Spot Bond | | | 5.00000 | 100.92177 | 5.00000 | 100.90815 | | | 0.00 | 0 | 0 |
| Total IDCP02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 102.01175 | 5.00000 | 101.99783 | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 100.92177 | 5.00000 | 100.90815 | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.12557 | 4.00000 | 101.11469 | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | 0.00 | 0 | 0 |
| IDW001 On 30/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48452 | | | 0.00 | 0 | 0 |
| Total IDW001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW001 | | | | | | | | | 0.00 | 0 | 0 |
| IDW002 On 30/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45009 | | | 0.00 | 0 | 0 |
| Total IDW002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW002 | | | | | | | | | 0.00 | 0 | 0 |
| IDW003 On 30/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87140 | | | 0.00 | 0 | 0 |
| Total IDW003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW003 | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 108.19432 | 9.20000 | 108.16774 | | | 0.00 | 0 | 0 |
| Total IFM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFM01 | | | | | | | | | 0.00 | 0 | 0 |
| IHL01 On 29/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.89684 | | | 0.00 | 0 | 0 |
| Total IHL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL01 | | | | | | | | | 0.00 | 0 | 0 |
| IHL02 On 29/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.89684 | | | 0.00 | 0 | 0 |
| Total IHL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL02 | | | | | | | | | 0.00 | 0 | 0 |
| IHL03 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84468 | | | 0.00 | 0 | 0 |
| Total IHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL03 | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 7.50859 | 100.00000 | 7.49040 | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | 0.00 | 0 | 0 |
| IN01Q On 23/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.15049 | | | 0.00 | 0 | 0 |
| Total IN01Q SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN01Q | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN02Q On 05/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.91948 | | | 0.00 | 0 | 0 |
| Total IN02Q SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN02Q | | | | | | | | | 0.00 | 0 | 0 |
| IN03Q On 12/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.79557 | | | 0.00 | 0 | 0 |
| Total IN03Q SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN03Q | | | | | | | | | 0.00 | 0 | 0 |
| IN04 On 15/03/2015 Spot Bond | | | 9.66000 | 101.94842 | 9.66000 | 101.92229 | | | 0.00 | 0 | 0 |
| Total IN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN04 | | | | | | | | | 0.00 | 0 | 0 |
| IN04Q On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.54248 | | | 0.00 | 0 | 0 |
| Total IN04Q SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN04Q | | | | | | | | | 0.00 | 0 | 0 |
| IN06H On 10/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.25451 | | | 0.00 | 0 | 0 |
| Total IN06H SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN06H | | | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64014 | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN09 | | | | | | | | | 0.00 | 0 | 0 |
| IN191U On 16/05/2017 Spot Bond | | | 100.00000 | 9.48807 | 100.00000 | 9.46509 | | | 0.00 | 0 | 0 |
| Total IN191U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN191U | | | | | | | | | 0.00 | 0 | 0 |
| IN248U On 26/06/2014 Spot Bond | | | 100.00000 | 68.64167 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0 |
| Total IN248U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN248U | | | | | | | | | 0.00 | 0 | 0 |
| IN249U On 10/07/2014 Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0 |
| Total IN249U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN249U | | | | | | | | | 0.00 | 0 | 0 |
| IN255U On 11/09/2014 Spot Bond | | | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0 |
| Total IN255U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN255U | | | | | | | | | 0.00 | 0 | 0 |
| IN427U On 01/07/2014 Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 99.83807 | | | 0.00 | 0 | 0 |
| Total IN427U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN427U | | | | | | | | | 0.00 | 0 | 0 |
| IN428U On 08/07/2014 Spot Bond | | | 100.00000 | 98.25519 | 100.00000 | 97.99526 | | | 0.00 | 0 | 0 |
| Total IN428U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN428U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN429U On 15/07/2014 Spot Bond | | | 100.00000 | 96.46408 | 100.00000 | 96.21352 | | | | 0.00 | 0 | 0 |
| Total IN429U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN429U | | | | | | | | | | 0.00 | 0 | 0 |
| IN430U On 22/07/2014 Spot Bond | | | 100.00000 | 94.74481 | 100.00000 | 94.50311 | | | | 0.00 | 0 | 0 |
| Total IN430U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN430U | | | | | | | | | | 0.00 | 0 | 0 |
| IN431U On 29/07/2014 Spot Bond | | | 100.00000 | 97.63779 | 100.00000 | 96.87500 | | | | 0.00 | 0 | 0 |
| Total IN431U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN431U | | | | | | | | | | 0.00 | 0 | 0 |
| IN432U On 05/08/2014 Spot Bond | | | 100.00000 | 94.41279 | 100.00000 | 93.68654 | | | | 0.00 | 0 | 0 |
| Total IN432U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN432U | | | | | | | | | | 0.00 | 0 | 0 |
| IN433U On 12/08/2014 Spot Bond | | | 100.00000 | 89.55883 | 100.00000 | 88.90511 | | | | 0.00 | 0 | 0 |
| Total IN433U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN433U | | | | | | | | | | 0.00 | 0 | 0 |
| IN434U On 19/08/2014 Spot Bond | | | 100.00000 | 85.17483 | 100.00000 | 84.58333 | | | | 0.00 | 0 | 0 |
| Total IN434U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN434U | | | | | | | | | | 0.00 | 0 | 0 |
| IN435U On 26/08/2014 Spot Bond | | | 100.00000 | 81.20000 | 100.00000 | 99.17355 | | | | 0.00 | 0 | 0 |
| Total IN435U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN435U | | | | | | | | | | 0.00 | 0 | 0 |
| IN436U On 02/09/2014 Spot Bond | | | 100.00000 | 96.50819 | 100.00000 | 95.72357 | | | | 0.00 | 0 | 0 |
| Total IN436U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN436U | | | | | | | | | | 0.00 | 0 | 0 |
| IN437U On 09/09/2014 Spot Bond | | | 100.00000 | 91.27131 | 100.00000 | 90.56924 | | | | 0.00 | 0 | 0 |
| Total IN437U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN437U | | | | | | | | | | 0.00 | 0 | 0 |
| INA426 On 24/06/2014 Spot Bond | | | 5.90000 | 97.13453 | 5.90000 | 97.13453 | | | | 0.00 | 0 | 0 |
| Total INA426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA426 | | | | | | | | | | 0.00 | 0 | 0 |
| INA427 On 01/07/2014 Spot Bond | | | 5.90000 | 99.91924 | 5.90000 | 99.82251 | | | | 0.00 | 0 | 0 |
| Total INA427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA427 | | | | | | | | | | 0.00 | 0 | 0 |
| INA428 On 08/07/2014 Spot Bond | | | 5.90000 | 99.80640 | 5.90000 | 99.70989 | | | | 0.00 | 0 | 0 |
| Total INA428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA428 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| INA430 On 22/07/2014 Spot Bond | | | 6.00000 | 99.57442 | 6.00000 | 99.47673 | | | | 0.00 | 0 | 0 |
| Total INA430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA430 | | | | | | | | | | 0.00 | 0 | 0 |
| INA432 On 05/08/2014 Spot Bond | | | 6.00000 | 99.34676 | 6.00000 | 99.24951 | | | | 0.00 | 0 | 0 |
| Total INA432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA432 | | | | | | | | | | 0.00 | 0 | 0 |
| INA433 On 12/08/2014 Spot Bond | | | 6.00000 | 99.23332 | 6.00000 | 99.13629 | | | | 0.00 | 0 | 0 |
| Total INA433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA433 | | | | | | | | | | 0.00 | 0 | 0 |
| INA435 On 26/08/2014 Spot Bond | | | 6.10000 | 98.99084 | 6.10000 | 98.89267 | | | | 0.00 | 0 | 0 |
| Total INA435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA435 | | | | | | | | | | 0.00 | 0 | 0 |
| INA437 On 09/09/2014 Spot Bond | | | 6.10000 | 98.76209 | 6.10000 | 98.66438 | | | | 0.00 | 0 | 0 |
| Total INA437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA437 | | | | | | | | | | 0.00 | 0 | 0 |
| ING114 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.88246 | | | | 0.00 | 0 | 0 |
| Total ING114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING114 | | | | | | | | | | 0.00 | 0 | 0 |
| ING115 On 31/03/2016 Spot Bond | | | 11.18165 | 101.08871 | 11.18165 | 100.69143 | | | | 0.00 | 0 | 0 |
| Total ING115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING115 | | | | | | | | | | 0.00 | 0 | 0 |
| ING116 On 31/03/2016 Spot Bond | | | 11.18165 | 99.63831 | 11.18165 | 99.68149 | | | | 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 | 100.04265 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING135 On 10/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.42279 | | | | 0.00 | 0 | 0 |
| Total ING135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING135 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04212 | | | | 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 | 101.47890 | 6.50000 | 101.46117 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING153 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ING161 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11473 | | | | 0.00 | 0 | 0 |
| Total ING161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING161 | | | | | | | | | | 0.00 | 0 | 0 |
| ING167 On 30/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.91020 | | | | 0.00 | 0 | 0 |
| Total ING167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING167 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 91.80847 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING204 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.15423 | | | | 0.00 | 0 | 0 |
| Total ING204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING204 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 12/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31932 | | | | 0.00 | 0 | 0 |
| Total ING211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211 | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04405 | | | | 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 | 101.55105 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING233 On 25/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 103.40274 | | | | 0.00 | 0 | 0 |
| Total ING233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING233 | | | | | | | | | | 0.00 | 0 | 0 |
| ING235 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.08499 | | | | 0.00 | 0 | 0 |
| Total ING235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING235 | | | | | | | | | | 0.00 | 0 | 0 |
| ING236 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.08433 | | | | 0.00 | 0 | 0 |
| Total ING236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING236 | | | | | | | | | | 0.00 | 0 | 0 |
| ING239 On 15/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.17986 | | | | 0.00 | 0 | 0 |
| Total ING239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING239 | | | | | | | | | | 0.00 | 0 | 0 |
| ING241 On 03/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.87494 | | | | 0.00 | 0 | 0 |
| Total ING241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING241 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ING242 On 10/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.75722 | | | | 0.00 | 0 | 0 |
| Total ING242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING242 | | | | | | | | | | 0.00 | 0 | 0 |
| ING243 On 18/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.64901 | | | | 0.00 | 0 | 0 |
| Total ING243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING243 | | | | | | | | | | 0.00 | 0 | 0 |
| ING244 On 18/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.64148 | | | | 0.00 | 0 | 0 |
| Total ING244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING244 | | | | | | | | | | 0.00 | 0 | 0 |
| ING245 On 28/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.47237 | | | | 0.00 | 0 | 0 |
| Total ING245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING245 | | | | | | | | | | 0.00 | 0 | 0 |
| ING247 On 17/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.62329 | | | | 0.00 | 0 | 0 |
| Total ING247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING247 | | | | | | | | | | 0.00 | 0 | 0 |
| ING251 On 12/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.22626 | | | | 0.00 | 0 | 0 |
| Total ING251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING251 | | | | | | | | | | 0.00 | 0 | 0 |
| ING254 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.50630 | | | | 0.00 | 0 | 0 |
| Total ING254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING254 | | | | | | | | | | 0.00 | 0 | 0 |
| ING257 On 22/12/2014 Spot Bond | | | 100.00000 | 69.26513 | 100.00000 | 69.13803 | | | | 0.00 | 0 | 0 |
| Total ING257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING257 | | | | | | | | | | 0.00 | 0 | 0 |
| ING89 On 31/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.86730 | | | | 0.00 | 0 | 0 |
| Total ING89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING89 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR02 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.48159 | | | | 0.00 | 0 | 0 |
| Total INGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR04 On 08/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.92712 | | | | 0.00 | 0 | 0 |
| Total INGR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR04 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR05 On 07/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 97.66616 | | | | 0.00 | 0 | 0 |
| Total INGR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IP270U On 10/07/2014 Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | | 0.00 | 0 | 0 |
| Total IP270U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP270U | | | | | | | | | | 0.00 | 0 | 0 |
| IPC02U On 04/07/2014 Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | 0 |
| Total IPC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01 On 13/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.41552 | | | | 0.00 | 0 | 0 |
| Total IPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF02 On 13/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44493 | | | | 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 | 101.46458 | | | | 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 | | | 8.67000 | 102.07372 | 8.67000 | 102.05005 | | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC01 On 15/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.17101 | | | | 0.00 | 0 | 0 |
| Total IPFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.67500 | 99.41458 | 9.67500 | 99.38905 | | | | 0.00 | 0 | 1,000,000,000 |
| Total IPL10 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For IPL10 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| IPL5 On 28/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.19682 | | | | 0.00 | 0 | 0 |
| Total IPL5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL5 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.90000 | 104.80588 | 8.90000 | 104.78108 | | | | 0.00 | 0 | 220,500,000 |
| Total IPL6 SPOT | | | | | | | | | | 0.00 | 0 | 220,500,000 |
| Total For IPL6 | | | | | | | | | | 0.00 | 0 | 220,500,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.77197 | | | | 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 | 101.56722 | | | | 0.00 | 0 | 80,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 80,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.04275 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV012 On 26/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.74531 | | | 0.00 | 0 | 0 |
| Total IV012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV012 | | | | | | | | | 0.00 | 0 | 0 |
| IV013 On 22/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.04389 | | | 0.00 | 0 | 0 |
| Total IV013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV013 | | | | | | | | | 0.00 | 0 | 0 |
| IV014 On 22/06/2015 Spot Bond | | | 8.84000 | 101.69436 | 8.84000 | 101.67033 | | | 0.00 | 0 | 0 |
| Total IV014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV014 | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85125 | | | 0.00 | 0 | 2,400,000,000 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 2,400,000,000 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 2,400,000,000 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.44546 | | | 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 | | | 3.26000 | 97.69995 | 3.26000 | 121.24740 | | | 0.00 | 0 | 20,000,000 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| IV019 On 31/03/2028 Spot Bond | | | 3.65000 | 137.51907 | 3.65000 | 137.44631 | | | 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 | 99.84892 | | | 0.00 | 0 | 60,000,000 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For IV022 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.70031 | | | 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 | 101.59009 | | | 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 | 100.29637 | | | 0.00 | 0 | 50,000,000 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.95738 | | | 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 | | | 3.60000 | 96.43152 | 3.60000 | 97.22213 | | | 0.00 | 0 | 400,000,000 |
| Total IV030 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For IV030 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| IV030A On 31/01/2025 Spot Bond | | | 3.60000 | 96.35113 | 3.60000 | 102.89750 | | | 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 | 100.33619 | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.00911 | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | 0.00 | 0 | 0 |
| IV04Q On 10/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.25451 | | | 0.00 | 0 | 0 |
| Total IV04Q SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV04Q | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 10.56500 | 111.89848 | 10.56500 | 111.86718 | | | 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 | 101.46021 | | | 0.00 | 0 | 2,500,000,000 |
| Total IV09 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For IV09 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| IV19A On 31/03/2028 Spot Bond | | | 3.65000 | 137.51907 | 3.65000 | 137.44631 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IV427U On 03/07/2014 Spot Bond | | | 100.00000 | 99.57362 | 100.00000 | 99.30667 | | | 0.00 | 0 | 0 |
| Total IV427U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV427U | | | | | | | | | 0.00 | 0 | 0 |
| IV428U On 10/07/2014 Spot Bond | | | 100.00000 | 97.73669 | 100.00000 | 97.47949 | | | 0.00 | 0 | 0 |
| Total IV428U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV428U | | | | | | | | | 0.00 | 0 | 0 |
| IV429U On 17/07/2014 Spot Bond | | | 100.00000 | 95.97207 | 100.00000 | 95.72408 | | | 0.00 | 0 | 0 |
| Total IV429U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV429U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV430U On 24/07/2014 Spot Bond | | | 100.00000 | 94.26264 | 100.00000 | 94.02340 | | | 0.00 | 0 | 0 |
| Total IV430U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV430U | | | | | | | | | 0.00 | 0 | 0 |
| IV432U On 07/08/2014 Spot Bond | | | 100.00000 | 92.97138 | 100.00000 | 92.26705 | | | 0.00 | 0 | 0 |
| Total IV432U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV432U | | | | | | | | | 0.00 | 0 | 0 |
| IV433U On 14/08/2014 Spot Bond | | | 100.00000 | 88.26087 | 100.00000 | 87.62590 | | | 0.00 | 0 | 0 |
| Total IV433U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV433U | | | | | | | | | 0.00 | 0 | 0 |
| IV436U On 04/09/2014 Spot Bond | | | 100.00000 | 96.15789 | 100.00000 | 95.52942 | | | 0.00 | 0 | 0 |
| Total IV436U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV436U | | | | | | | | | 0.00 | 0 | 0 |
| IVA01A On 28/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.51610 | | | 0.00 | 0 | 0 |
| Total IVA01A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA01A | | | | | | | | | 0.00 | 0 | 0 |
| IVA02A On 17/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.22954 | | | 0.00 | 0 | 0 |
| Total IVA02A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA02A | | | | | | | | | 0.00 | 0 | 0 |
| IVA03A On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.64268 | | | 0.00 | 0 | 0 |
| Total IVA03A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA03A | | | | | | | | | 0.00 | 0 | 0 |
| IVA426 On 26/06/2014 Spot Bond | | | 5.90000 | 97.13453 | 5.90000 | 99.90311 | | | 0.00 | 0 | 0 |
| Total IVA426 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA426 | | | | | | | | | 0.00 | 0 | 0 |
| IVA427 On 03/07/2014 Spot Bond | | | 5.90000 | 99.88698 | 5.90000 | 99.79030 | | | 0.00 | 0 | 0 |
| Total IVA427 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA427 | | | | | | | | | 0.00 | 0 | 0 |
| IVA428 On 10/07/2014 Spot Bond | | | 5.90000 | 99.77421 | 5.90000 | 99.67775 | | | 0.00 | 0 | 0 |
| Total IVA428 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA428 | | | | | | | | | 0.00 | 0 | 0 |
| IVA429 On 17/07/2014 Spot Bond | | | 5.90000 | 99.66170 | 5.90000 | 99.56546 | | | 0.00 | 0 | 0 |
| Total IVA429 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA429 | | | | | | | | | 0.00 | 0 | 0 |
| IVA432 On 07/08/2014 Spot Bond | | | 6.00000 | 99.31432 | 6.00000 | 99.21714 | | | 0.00 | 0 | 0 |
| Total IVA432 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA432 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA436 On 04/09/2014 Spot Bond | | | 6.10000 | 98.84366 | 6.10000 | 98.74579 | | | 0.00 | 0 | 0 |
| Total IVA436 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA436 | | | | | | | | | 0.00 | 0 | 0 |
| IVA437 On 11/09/2014 Spot Bond | | | 6.10000 | 98.72950 | 6.10000 | 98.63185 | | | 0.00 | 0 | 0 |
| Total IVA437 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA437 | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94192 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 27/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.15391 | | | 0.00 | 0 | 0 |
| Total IVC005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005 | | | | | | | | | 0.00 | 0 | 0 |
| IVC006 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53222 | | | 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 | 99.83830 | | | 0.00 | 0 | 0 |
| Total IVC007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC007 | | | | | | | | | 0.00 | 0 | 0 |
| IVC012 On 09/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.81594 | | | 0.00 | 0 | 0 |
| Total IVC012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC012 | | | | | | | | | 0.00 | 0 | 0 |
| IVC014 On 20/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67039 | | | 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 | 100.72981 | | | 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 | 100.46024 | | | 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 | 101.44502 | | | 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 | 101.45485 | | | 0.00 | 0 | 0 |
| Total IVC018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC018 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47451 | | | | 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 | 101.38605 | | | | 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 | 101.29532 | | | | 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 | 101.14586 | | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.12178 | | | | 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 | 100.80195 | | | | 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 | 100.55079 | | | | 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 | 100.54511 | | | | 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 | 99.84336 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC028 On 09/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.36306 | | | | 0.00 | 0 | 0 |
| Total IVC028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC028 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20400 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC030 On 29/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.02179 | | | | 0.00 | 0 | 0 |
| Total IVC030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC030 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC031 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.65376 | | | | 0.00 | 0 | 0 |
| Total IVC031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC031 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11292 | | | | 0.00 | 0 | 0 |
| Total IVC032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC032 | | | | | | | | | | 0.00 | 0 | 0 |
| IVF57U On 12/02/2015 Spot Bond | | | 100.00000 | 60.42476 | 100.00000 | 60.27838 | | | | 0.00 | 0 | 0 |
| Total IVF57U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF57U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG01 On 30/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.16843 | | | | 0.00 | 0 | 0 |
| Total JDG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG02L On 22/01/2015 Spot Bond | | | 100.00000 | 63.67039 | 100.00000 | 63.51445 | | | | 0.00 | 0 | 0 |
| Total JDG02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG02U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.94547 | | | | 0.00 | 0 | 0 |
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03L On 21/02/2016 Spot Bond | | | 100.00000 | 22.88502 | 100.00000 | 22.82958 | | | | 0.00 | 0 | 0 |
| Total JDG03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG04 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51726 | | | | 0.00 | 0 | 0 |
| Total JDG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG04 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG07L On 14/11/2014 Spot Bond | | | 100.00000 | 88.24940 | 100.00000 | 88.03828 | | | | 0.00 | 0 | 0 |
| Total JDG07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG07U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG08L On 28/11/2014 Spot Bond | | | 100.00000 | 86.70456 | 100.00000 | 86.50385 | | | | 0.00 | 0 | 0 |
| Total JDG08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG08U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG09L On 29/01/2015 Spot Bond | | | 100.00000 | 62.52719 | 100.00000 | 62.37405 | | | | 0.00 | 0 | 0 |
| Total JDG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG09U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG10L On 29/01/2015 Spot Bond | | | 100.00000 | 70.84905 | 100.00000 | 70.71464 | | | | 0.00 | 0 | 0 |
| Total JDG10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG10U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|-------------------|
| JDG11 On 04/02/2015 Spot Bond | | | 100.00000 | 61.92778 | 100.00000 | 61.77776 | | | | 0.00 | 0 | 0 |
| Total JDG11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG11U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG12 On 18/03/2015 Spot Bond | | | 100.00000 | 55.74830 | 100.00000 | 55.61324 | | | | 0.00 | 0 | 0 |
| Total JDG12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG12U | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24853 | | | | 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 | 100.25790 | | | | 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 | 1.54917 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 50,000,000,000 | 25,000,000,000 | |
| Total KAP003 SPOT | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 25,000,000,000 | |
| Total For KAP003 | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 25,000,000,000 | |
| KCF03 On 30/10/2014 Spot Bond | | | 100.00000 | 88.74598 | 100.00000 | 88.46154 | | | | 0.00 | 0 | 0 |
| Total KCF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KCF03U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.63535 | | | | 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 | 101.34214 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For KSB008 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| KW01 On 31/10/2027 Spot Bond | | | 8.73000 | 139.23037 | 8.73000 | 139.19804 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK02 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.34460 | | | | 0.00 | 0 | 0 |
| Total LBK02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK02 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13945 | | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56552 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55932 | | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.13008 | | | | 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 | | | 9.00000 | 99.23980 | 9.00000 | 99.21567 | | | | 0.00 | 0 | 1,436,700,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 1,436,700,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 1,436,700,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.15000 | 71.36655 | 9.15000 | 96.98323 | | | | 0.00 | 0 | 30,000,000 |
| Total LGL03 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For LGL03 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.60500 | 101.31590 | 9.60500 | 101.28965 | | | | 0.00 | 0 | 18,200,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 18,200,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 18,200,000 |
| LHL01 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.35289 | | | | 0.00 | 0 | 0 |
| Total LHL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL01 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL02 On 13/12/2015 Spot Bond | | | 10.66000 | 100.42390 | 10.66000 | 100.39541 | | | | 0.00 | 0 | 1,040,000,000 |
| Total LHL02 SPOT | | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| Total For LHL02 | | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.38486 | | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.72649 | | | | 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 | 100.77466 | | | | 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 | 100.83237 | | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ04 On 09/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.29246 | | | | 0.00 | 0 | 0 |
| Total MAQ041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ041 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|---------------|
| MAQ05 On 02/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.81246 | | | | 0.00 | 0 | 0 |
| Total MAQ050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ050 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 09/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.15943 | | | | 0.00 | 0 | 0 |
| Total MAQ051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ051 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 25/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.51701 | | | | 0.00 | 0 | 0 |
| Total MAQ052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ052 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 22/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.06028 | | | | 0.00 | 0 | 0 |
| Total MAQ053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ053 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 08/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.78164 | | | | 0.00 | 0 | 0 |
| Total MAQ055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ055 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 11/12/2014 Spot Bond | | | 100.00000 | 68.48030 | 100.00000 | 68.35206 | | | | 0.00 | 0 | 0 |
| Total MAQ08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ08U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 14/11/2014 Spot Bond | | | 100.00000 | 88.24940 | 100.00000 | 88.03828 | | | | 0.00 | 0 | 0 |
| Total MAQ09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ09U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.04768 | | | | 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 | 12.11052 | 100.00000 | 5.92196 | | | 000,000,000,000,000.00 | 200,000,000,000 | 150,000,000,000 | |
| Total MAQ0A2 SPOT | | | | | | | | | 10,000,000,000,000.00 | 200,000,000,000 | 150,000,000,000 | |
| Total For MAQ0A2 | | | | | | | | | 10,000,000,000,000.00 | 200,000,000,000 | 150,000,000,000 | |
| MAQ12 On 12/12/2014 Spot Bond | | | 100.00000 | 82.51121 | 100.00000 | 82.32662 | | | | 0.00 | 0 | 0 |
| Total MAQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ21 On 29/07/2014 Spot Bond | | | 100.00000 | 97.63780 | 100.00000 | 96.87500 | | | | 0.00 | 0 | 0 |
| Total MAQ21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ21U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ24 On 24/06/2014 Spot Bond | | | 100.00000 | 66.66668 | 100.00000 | 66.66667 | | | | 0.00 | 0 | 0 |
| Total MAQ24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ24U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| MAQ25 On 09/07/2014 Spot Bond | | | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0 |
| Total MAQ25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ25U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ26 On 24/07/2014 Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | | 0.00 | 0 | 0 |
| Total MAQ26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ26U | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41869 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF027 On 07/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.58279 | | | | 0.00 | 0 | 0 |
| Total MBF027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF027 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF028 On 16/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.32223 | | | | 0.00 | 0 | 0 |
| Total MBF028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF028 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF029 On 01/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.45955 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total MBF029 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For MBF029 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| MBF030 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89176 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF033 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20852 | | | | 0.00 | 0 | 0 |
| Total MBF033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF033 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF034 On 10/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.25891 | | | | 0.00 | 0 | 0 |
| Total MBF034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF034 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF035 On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56335 | | | | 0.00 | 0 | 0 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF036 On 11/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.75114 | | | | 0.00 | 0 | 0 |
| Total MBF036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF037 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89631 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| MBF03 On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.22100 | | | 0.00 | 0 | 0 |
| Total MBF038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF038 | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30604 | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | 0.00 | 0 | 0 |
| MBP22 On 09/09/2014 Spot Bond | | | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0 |
| Total MBP22U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP22U | | | | | | | | | 0.00 | 0 | 0 |
| MBP23 On 13/02/2015 Spot Bond | | | 100.00000 | 60.75402 | 100.00000 | 60.60684 | | | 0.00 | 0 | 0 |
| Total MBP23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP23U | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 21.17597 | 100.00000 | 21.12467 | | | 0.00 | 0 | 0 |
| Total MBP24U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP24U | | | | | | | | | 0.00 | 0 | 0 |
| MBP25 On 22/03/2015 Spot Bond | | | 100.00000 | 51.69915 | 100.00000 | 51.57391 | | | 0.00 | 0 | 0 |
| Total MBP25U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP25U | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.91500 | 102.19024 | 8.91500 | 102.16590 | | | 0.00 | 0 | 123,200,000 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 123,200,000 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 123,200,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.80500 | 102.11387 | 8.80500 | 102.08984 | | 23,254,005,000,000.00 | 2,641,000,000 | 2,216,000,000 | |
| Total MBSA02 SPOT | | | | | | | | 23,254,005,000,000.00 | 2,641,000,000 | 2,216,000,000 | |
| Total For MBSA02 | | | | | | | | 23,254,005,000,000.00 | 2,641,000,000 | 2,216,000,000 | |
| MCB3N On 13/12/2014 Spot Bond | | | 100.00000 | | 0.00000 | 100.25808 | | | 0.00 | 0 | 0 |
| Total MCB3M SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MCB3M | | | | | | | | | 0.00 | 0 | 0 |
| MCB5N On 13/12/2014 Spot Bond | | | 100.00000 | | 0.00000 | 100.24037 | | | 0.00 | 0 | 0 |
| Total MCB5M SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MCB5M | | | | | | | | | 0.00 | 0 | 0 |
| MCB6N On 13/01/2015 Spot Bond | | | 100.00000 | | 0.00000 | 101.34665 | | | 0.00 | 0 | 0 |
| Total MCB6M SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MCB6M | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2014 Spot Bond | | | 100.00000 | | 0.00000 | 101.46353 | | | 0.00 | 0 | 0 |
| Total MEFSA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MEFSA On 05/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.47394 | | | | 0.00 | 0 | 0 |
| Total MEFSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52593 | | | | 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 | 103.19855 | | | | 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 | 103.36078 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 8.23500 | 102.62644 | 8.23500 | 102.60381 | | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 8.98500 | 101.06956 | 8.98500 | 105.70370 | | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.80000 | 100.85708 | 9.80000 | 105.82222 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MET01 On 15/12/2014 Spot Bond | | | 6.44000 | 101.54342 | 6.44000 | 101.52603 | | | | 0.00 | 0 | 0 |
| Total MET01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MET01 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01361 | | | | 0.00 | 0 | 0 |
| Total MFS1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01702 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.80500 | 101.97013 | 9.80500 | 101.94329 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MGL01 On 15/09/2015 Spot Bond | | | 7.67500 | 103.30307 | 7.67500 | 103.28193 | | | | 0.00 | 0 | 4,998,600,000 |
| Total MGL01 SPOT | | | | | | | | | | 0.00 | 0 | 4,998,600,000 |
| Total For MGL01 | | | | | | | | | | 0.00 | 0 | 4,998,600,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| MIIL01 On 31/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.53421 | | | | 0.00 | 0 | 0 |
| Total MIIL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL01 | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL02 On 31/05/2017 Spot Bond | | | 9.16000 | 99.66751 | 9.16000 | 99.64312 | | | | 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 | 100.15971 | | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.67500 | 105.43266 | 9.67500 | 104.60188 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 13.95288 | 100.00000 | 13.91908 | | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | | 0.00 | 0 | 0 |
| MQB01 On 31/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.51310 | | | | 0.00 | 0 | 0 |
| Total MQB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB01 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 8.86000 | 99.64248 | 8.86000 | 99.61888 | | | | 0.00 | 0 | 71,700,000 |
| Total MQB02 SPOT | | | | | | | | | | 0.00 | 0 | 71,700,000 |
| Total For MQB02 | | | | | | | | | | 0.00 | 0 | 71,700,000 |
| MTN02 On 13/07/2014 Spot Bond | | | 5.92500 | 104.80578 | 5.92500 | 104.78881 | | | | 0.00 | 0 | 0 |
| Total MTN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN02 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN03 On 13/07/2015 Spot Bond | | | 7.76000 | 105.81249 | 7.76000 | 105.79024 | | | | 0.00 | 0 | 200,000,000 |
| Total MTN03 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For MTN03 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| MTN04 On 13/07/2017 Spot Bond | | | 8.80000 | 108.06814 | 8.80000 | 108.04243 | | | | 0.00 | 0 | 537,700,000 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 537,700,000 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 537,700,000 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 6.53898 | 100.89771 | 6.52301 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 6.62558 | 100.61875 | 6.60944 | | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| N4A30€ 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 |
| N4A30€ 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 |
| N4A40€ 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 |
| N4A40€ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80446 | | | 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 | 100.81581 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |
| N4A50€ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82134 | | | 0.00 | 0 | 0 |
| Total N4A502 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A502 | | | | | | | | | 0.00 | 0 | 0 |
| N4B50€ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88986 | | | 0.00 | 0 | 0 |
| Total N4B508 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4B508 | | | | | | | | | 0.00 | 0 | 0 |
| N4C50€ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96950 | | | 0.00 | 0 | 0 |
| Total N4C508 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4C508 | | | | | | | | | 0.00 | 0 | 0 |
| N4D68L On 14/08/2020 Spot Bond | | | 100.00000 | 0.41932 | 100.00000 | 0.41830 | | | 0.00 | 0 | 0 |
| Total N4D68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4D68U | | | | | | | | | 0.00 | 0 | 0 |
| N4E68L On 14/08/2020 Spot Bond | | | 100.00000 | 0.41932 | 100.00000 | 0.41830 | | | 0.00 | 0 | 0 |
| Total N4E68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4E68U | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 9.23500 | 95.22708 | 9.23500 | 95.20372 | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| NBK10/ On 25/07/2016 Spot Bond | | | 7.61000 | 101.56914 | 7.61000 | 101.54819 | | | 0.00 | 0 | 0 |
| Total NBK10A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10A | | | | | | | | | 0.00 | 0 | 0 |
| NBK11/ On 28/11/2020 Spot Bond | | | 9.32500 | 98.76538 | 9.32500 | 98.74092 | | | 0.00 | 0 | 119,700,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 119,700,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 119,700,000 |
| NBK11E On 27/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.27363 | | | 0.00 | 0 | 0 |
| Total NBK11B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11B | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.12500 | 103.75918 | 9.12500 | 103.73403 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12I On 20/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.73903 | | | 0.00 | 0 | 0 |
| Total NBK12B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12B | | | | | | | | | 0.00 | 0 | 0 |
| NBK13/ On 19/03/2024 Spot Bond | | | 9.57000 | 103.58800 | 9.57000 | 103.56168 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13I On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.00315 | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | 0.00 | 0 | 0 |
| NBK14I On 27/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.82365 | | | 0.00 | 0 | 0 |
| Total NBK14B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14B | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05320 | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | 0.00 | 0 | 0 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38978 | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total NBK16B SPOT | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total For NBK16B | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67227 | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.08965 | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NBK2A On 15/09/2015 Spot Bond | | | 7.36000 | 106.58790 | 7.36000 | 106.56697 | | | 0.00 | 0 | 860,000,000 |
| Total NBK2A SPOT | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK2A | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK2B On 15/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.74758 | | | 0.00 | 0 | 0 |
| Total NBK2B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK2B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.81500 | 113.90882 | 8.81500 | 113.88211 | | | 0.00 | 0 | 424,600,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 424,600,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 424,600,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.90500 | 34.29396 | 10.90500 | 34.28424 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |
| NBK6A On 19/04/2015 Spot Bond | | | 7.56000 | 103.42167 | 7.56000 | 103.40070 | | | 0.00 | 0 | 1,265,300,000 |
| Total NBK6A SPOT | | | | | | | | | 0.00 | 0 | 1,265,300,000 |
| Total For NBK6A | | | | | | | | | 0.00 | 0 | 1,265,300,000 |
| NBK6B On 19/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.32147 | | | 0.00 | 0 | 0 |
| Total NBK6B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK6B | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.39106 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 7.91000 | 104.71058 | 7.91000 | 104.68851 | | | 0.00 | 0 | 445,200,000 |
| Total NBK9A SPOT | | | | | | | | | 0.00 | 0 | 445,200,000 |
| Total For NBK9A | | | | | | | | | 0.00 | 0 | 445,200,000 |
| NBK9B On 23/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03566 | | | 0.00 | 0 | 0 |
| Total NBK9B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN4 On 28/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN43 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN4 On 17/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN44 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN4 On 22/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NCLN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN45 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN4 On 20/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN46 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN4 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.42604 | | | | 0.00 | 0 | 0 |
| Total NCLN48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN48 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 31/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.97346 | | | | 0.00 | 0 | 0 |
| Total NCLN54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN54 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 07/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.68551 | | | | 0.00 | 0 | 0 |
| Total NCLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.51746 | | | | 0.00 | 0 | 0 |
| Total NCLN56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN56 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN5 On 01/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.48511 | | | | 0.00 | 0 | 0 |
| Total NCLN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN58 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 30/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 90.33554 | | | | 0.00 | 0 | 0 |
| Total NCLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 02/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.45982 | | | | 0.00 | 0 | 0 |
| Total NCLN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN62 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN63 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24275 | | | | 0.00 | 0 | 0 |
| Total NCLN64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN64 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35064 | | | | 0.00 | 0 | 0 |
| Total NCLN65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN65 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16907 | | | | 0.00 | 0 | 0 |
| Total NCLN66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN66 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN6 On 13/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59231 | | | 0.00 | 0 | 0 |
| Total NCLN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN67 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 27/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 86.58622 | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 03/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.16574 | | | 0.00 | 0 | 0 |
| Total NCLN73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN73 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86642 | | | 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 | 100.02141 | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01598 | | | 0.00 | 0 | 0 |
| Total NCLN76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN76 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59435 | | | 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 | 100.01263 | | | 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 | 100.09070 | | | 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 | 100.09063 | | | 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 | 101.06612 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.10486 | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | | | 10.07500 | 103.69020 | 10.07500 | 106.29698 | | | | 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 | 100.10419 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.11000 | 102.43185 | 10.11000 | 105.06557 | | | | 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 | 100.10486 | | | | 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 | 100.09402 | | | | 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 | 100.09405 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 8.61000 | 105.06545 | 8.61000 | 105.04138 | | | | 0.00 | 0 | 250,000,000 |
| Total NED11 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For NED11 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.41274 | | | | 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 | 100.63131 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.19500 | 105.05232 | 10.19500 | 103.94738 | | | | 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 | 101.76252 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34866 | | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-----------------------|-----------------------|
| NEDH1 On 20/11/2018 Spot Bond | | | 12.25000 | 110.78726 | 12.25000 | 110.75147 | | | 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 | 110.94802 | | | 0.00 | 15,700,000,000 | 10,700,000,000 |
| Total NEDH1B SPOT | | | | | | | | | 0.00 | 15,700,000,000 | 10,700,000,000 |
| Total For NEDH1B | | | | | | | | | 0.00 | 15,700,000,000 | 10,700,000,000 |
| NHM00 On 04/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.53582 | | | 0.00 | 0 | 80,000,000 |
| Total NHM001 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For NHM001 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.09000 | 165.72353 | 2.09000 | 165.64280 | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.85500 | 106.22693 | 8.85500 | 106.20151 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | 0.00 | 0 | 0 |
| NPL08 On 10/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.26746 | | | 0.00 | 0 | 0 |
| Total NPL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL08 | | | | | | | | | 0.00 | 0 | 0 |
| NPL09 On 10/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.25550 | | | 0.00 | 0 | 0 |
| Total NPL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL09 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.48500 | 105.10635 | 9.48500 | 105.21608 | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66084 | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.85664 | | | 0.00 | 0 | 0 |
| Total NQ1A15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A15 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.62402 | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.64708 | | | 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 | 100.63327 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.68500 | 105.10338 | 9.68500 | 106.18180 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.64714 | | | | 0.00 | 0 | 0 |
| Total NQ1B14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B14 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.66089 | | | | 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 | 100.65169 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.88500 | 105.10058 | 9.88500 | 105.20609 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.67938 | | | | 0.00 | 0 | 0 |
| Total NQ1C14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C14 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.67009 | | | | 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 | 100.67470 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84451 | | | | 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 | 100.78859 | | | | 0.00 | 0 | 0 |
| Total NQF1D6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D6 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.68850 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NRA01: On 30/11/2018 Spot Bond | | | 8.67500 | 113.77288 | 8.67500 | 113.74649 | | | 0.00 | 0 | 500,000,000 |
| Total NRA018 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NRA018 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.07500 | 120.17292 | 9.07500 | 120.14395 | | | 0.00 | 0 | 200,000,000 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 1.98500 | 171.87867 | 1.98500 | 171.79546 | | | 0.00 | 0 | 8,400,000,000 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 8,400,000,000 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 8,400,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 9.45000 | 122.66437 | 9.45000 | 122.63343 | | | 0.00 | 0 | 0 |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 0 |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.20351 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 |
| NTC13 On 31/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.09517 | | | 0.00 | 0 | 0 |
| Total NTC13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC13 | | | | | | | | | 0.00 | 0 | 0 |
| NTC15 On 26/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.82256 | | | 0.00 | 0 | 40,000,000 |
| Total NTC15 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For NTC15 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03767 | | | 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 | 100.56377 | | | 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 | 100.58335 | | | 0.00 | 0 | 20,000,000 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.65400 | | | 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 | 100.81309 | | | 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 | 16.76470 | 100.00000 | 16.72409 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OCT1A On 18/10/2015 Spot Bond | | | 100.00000 | 43.57055 | 100.00000 | 43.46383 | | | | 0.00 | 0 | 0 |
| Total OCT1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OCT1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| OML01 On 27/10/2015 Spot Bond | | | 6.89000 | 103.99512 | 6.89000 | 103.97587 | | | | 0.00 | 0 | 4,106,700,000 |
| Total OML01 SPOT | | | | | | | | | | 0.00 | 0 | 4,106,700,000 |
| Total For OML01 | | | | | | | | | | 0.00 | 0 | 4,106,700,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 15.41175 | 100.00000 | 15.37441 | | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | | 0.00 | 0 | 0 |
| PBET0 On 13/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.91000 | | | | 0.00 | 0 | 0 |
| Total PBET01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBET01 | | | | | | | | | | 0.00 | 0 | 0 |
| PCF03 On 06/04/2015 Spot Bond | | | 100.00000 | 65.46370 | 100.00000 | 67.39129 | | | | 0.00 | 0 | 0 |
| Total PCF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PCF03 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM10 On 14/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.79309 | | | | 0.00 | 0 | 0 |
| Total PMM10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM10 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM11 On 23/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.14432 | | | | 0.00 | 0 | 0 |
| Total PMM11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM11 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 02/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.41691 | | | | 0.00 | 0 | 0 |
| Total PMM12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM13 On 06/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.35094 | | | | 0.00 | 0 | 0 |
| Total PMM13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM13 | | | | | | | | | | 0.00 | 0 | 0 |
| PNP17 On 27/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.47036 | | | | 0.00 | 0 | 0 |
| Total PNP17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PNP17 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41729 | | | | 0.00 | 0 | 0 |
| Total PPC001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC001 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|------------------|---------------|
| PPC00: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27838 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.06831 | | | | 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 | 101.09932 | | | | 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 | 101.11328 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.14428 | | | | 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 | 101.27752 | | | | 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 | 101.30849 | | | | 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 | 101.20949 | | | | 0.00 | 0 | 0 |
| Total PTH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PTH01 | | | | | | | | | | 0.00 | 0 | 0 |
| R009 On 15/09/2014 Spot Bond | | | 6.66000 | 105.19524 | 6.66000 | 105.17633 | | | | 0.00 | 0 | 0 |
| Total R009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R009 | | | | | | | | | | 0.00 | 0 | 0 |
| R009P On 15/09/2014 Spot Bond | | | 6.29500 | 98.62227 | 6.29500 | 98.60550 | | | | 0.00 | 0 | 0 |
| Total R009P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R009P | | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 8.15000 | 39.94904 | 8.15000 | 39.94032 | | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Spot Bond | | | 6.62500 | 111.68413 | 6.66000 | 111.62145 | | 207,002,350,000,000.00 | 1,540,679,600,000 | 1,613,944,179,600 | | |
| Total R157 SPOT | | | | | | | | 17,002,350,000,000.00 | 540,679,600,000 | 513,944,179,600 | | |
| Total For R157 | | | | | | | | 17,002,350,000,000.00 | 540,679,600,000 | 513,944,179,600 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| R158 On 15/09/2015 Spot Bond | | | 6.66000 | 111.64132 | 6.66000 | 111.62145 | | | 0.00 | 0 | 0 |
| Total R158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R158 | | | | | | | | | 0.00 | 0 | 0 |
| R158P On 15/09/2015 Spot Bond | | | 6.56000 | 92.42668 | 6.56000 | 92.41047 | | | 0.00 | 0 | 0 |
| Total R158P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R158P | | | | | | | | | 0.00 | 0 | 0 |
| R159 On 15/09/2016 Spot Bond | | | 6.66000 | 117.65388 | 6.66000 | 117.63293 | | | 0.00 | 0 | 0 |
| Total R159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R159 | | | | | | | | | 0.00 | 0 | 0 |
| R159P On 15/09/2016 Spot Bond | | | 6.49000 | 86.77977 | 6.49000 | 86.76471 | | | 0.00 | 0 | 0 |
| Total R159P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R159P | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.30000 | 117.04502 | 8.33000 | 116.76228 | | 835,626,168,860,000.00 | 1,546,460,984,200 | 1,709,729,764,000 | |
| Total R186 SPOT | | | | | | | | 15,626,168,860,000.00 | 546,460,984,200 | 709,729,764,000 | |
| Total For R186 | | | | | | | | 15,626,168,860,000.00 | 546,460,984,200 | 709,729,764,000 | |
| R187P On 21/12/2026 Spot Bond | | | 8.07000 | 37.23768 | 8.07000 | 37.22963 | | 0.00 | 0 | 0 | |
| Total R187P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For R187P | | | | | | | | 0.00 | 0 | 0 | |
| R188P On 21/12/2027 Spot Bond | | | 7.99000 | 34.76389 | 7.99000 | 34.75645 | | 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 | | | 1.58000 | 284.28318 | 1.58000 | 284.14864 | | 8,723,496,000.00 | 5,521,200 | 23,994,925,200 | |
| Total R197 SPOT | | | | | | | | 8,723,496,000.00 | 5,521,200 | 23,994,925,200 | |
| Total For R197 | | | | | | | | 8,723,496,000.00 | 5,521,200 | 23,994,925,200 | |
| R201 On 21/12/2014 Spot Bond | | | 5.89500 | 101.45825 | 5.92500 | 101.42783 | | 0.00 | 0 | 65,550,000,000 | |
| Total R201 SPOT | | | | | | | | 0.00 | 0 | 65,550,000,000 | |
| Total For R201 | | | | | | | | 0.00 | 0 | 65,550,000,000 | |
| R202 On 07/12/2033 Spot Bond | | | 1.79000 | 227.79828 | 1.79000 | 227.68918 | | 838,070,482,000.00 | 468,195,800 | 148,765,869,600 | |
| Total R202 SPOT | | | | | | | | 838,070,482,000.00 | 468,195,800 | 148,765,869,600 | |
| Total For R202 | | | | | | | | 838,070,482,000.00 | 468,195,800 | 148,765,869,600 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.15000 | 100.01277 | 8.17000 | 99.87030 | | 657,884,520,000,000.00 | 326,120,800,000 | 443,534,578,300 | |
| Total R2023 SPOT | | | | | | | | 17,884,520,000,000.00 | 326,120,800,000 | 443,534,578,300 | |
| Total For R2023 | | | | | | | | 17,884,520,000,000.00 | 326,120,800,000 | 443,534,578,300 | |
| R203 On 15/09/2017 Spot Bond | | | 7.27000 | 105.06008 | 7.30000 | 104.95339 | | 232,273,921,000,000.00 | 1,132,362,300,000 | 804,864,161,500 | |
| Total R203 SPOT | | | | | | | | 12,273,921,000,000.00 | 132,362,300,000 | 304,864,161,500 | |
| Total For R203 | | | | | | | | 12,273,921,000,000.00 | 132,362,300,000 | 304,864,161,500 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2030 On 31/01/2030 Spot Bond | | | 8.86000 | 96.01736 | 8.86000 | 95.99436 | | | 405,771,900,000,000.00 | 158,665,000,000 | 452,572,104,300 |
| Total R2030 SPOT | | | | | | | | | 15,771,900,000,000.00 | 158,665,000,000 | 452,572,104,300 |
| Total For R2030 | | | | | | | | | 15,771,900,000,000.00 | 158,665,000,000 | 452,572,104,300 |
| R2032 On 31/03/2032 Spot Bond | | | 8.98000 | 94.03458 | 8.98000 | 95.49414 | | | 0.00 | 0 | 0 |
| Total R2032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Spot Bond | | | 9.07000 | 97.97573 | 9.07000 | 97.95172 | | | 713,718,300,000,000.00 | 78,690,000,000 | 131,188,672,900 |
| Total R2037 SPOT | | | | | | | | | 13,718,300,000,000.00 | 78,690,000,000 | 131,188,672,900 |
| Total For R2037 | | | | | | | | | 13,718,300,000,000.00 | 78,690,000,000 | 131,188,672,900 |
| R204 On 21/12/2018 Spot Bond | | | 7.53500 | 101.85004 | 7.56500 | 101.71584 | | | 250,524,672,155,000.00 | 165,962,133,000 | 406,163,680,000 |
| Total R204 SPOT | | | | | | | | | 10,524,672,155,000.00 | 165,962,133,000 | 406,163,680,000 |
| Total For R204 | | | | | | | | | 10,524,672,155,000.00 | 165,962,133,000 | 406,163,680,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.18000 | 98.32691 | 9.18000 | 98.30292 | | | 165,125,600,000,000.00 | 126,920,000,000 | 374,251,600,000 |
| Total R2048 SPOT | | | | | | | | | 15,125,600,000,000.00 | 126,920,000,000 | 374,251,600,000 |
| Total For R2048 | | | | | | | | | 15,125,600,000,000.00 | 126,920,000,000 | 374,251,600,000 |
| R207 On 15/01/2020 Spot Bond | | | 7.78000 | 100.88469 | 7.80500 | 100.75403 | | | 200,179,670,580,000.00 | 796,938,261,000 | 554,290,000,000 |
| Total R207 SPOT | | | | | | | | | 10,179,670,580,000.00 | 796,938,261,000 | 554,290,000,000 |
| Total For R207 | | | | | | | | | 10,179,670,580,000.00 | 796,938,261,000 | 554,290,000,000 |
| R208 On 31/03/2021 Spot Bond | | | 7.95000 | 95.40335 | 7.97500 | 95.25916 | | | 178,309,729,400,000.00 | 1,280,290,532,000 | 966,285,067,000 |
| Total R208 SPOT | | | | | | | | | 18,309,729,400,000.00 | 280,290,532,000 | 966,285,067,000 |
| Total For R208 | | | | | | | | | 18,309,729,400,000.00 | 280,290,532,000 | 966,285,067,000 |
| R209 On 31/03/2036 Spot Bond | | | 8.96000 | 75.71310 | 8.99500 | 75.43086 | | | 408,049,664,000,000.00 | 157,148,400,000 | 560,029,098,200 |
| Total R209 SPOT | | | | | | | | | 18,049,664,000,000.00 | 157,148,400,000 | 560,029,098,200 |
| Total For R209 | | | | | | | | | 18,049,664,000,000.00 | 157,148,400,000 | 560,029,098,200 |
| R210 On 31/03/2028 Spot Bond | | | 1.75000 | 170.82773 | 1.75000 | 170.74610 | | | 2,418,555,475,000.00 | 1,382,031,700 | 29,368,507,000 |
| Total R210 SPOT | | | | | | | | | 2,418,555,475,000.00 | 1,382,031,700 | 29,368,507,000 |
| Total For R210 | | | | | | | | | 2,418,555,475,000.00 | 1,382,031,700 | 29,368,507,000 |
| R211 On 31/01/2017 Spot Bond | | | 0.68000 | 131.50979 | 0.68000 | 131.45075 | | | 2,381,224,000.00 | 3,501,800 | 73,470,675,900 |
| Total R211 SPOT | | | | | | | | | 2,381,224,000.00 | 3,501,800 | 73,470,675,900 |
| Total For R211 | | | | | | | | | 2,381,224,000.00 | 3,501,800 | 73,470,675,900 |
| R212 On 31/01/2022 Spot Bond | | | 1.60000 | 135.71824 | 1.60000 | 135.65389 | | | 17,607,351,680,000.00 | 11,004,594,800 | 64,736,122,000 |
| Total R212 SPOT | | | | | | | | | 17,607,351,680,000.00 | 11,004,594,800 | 64,736,122,000 |
| Total For R212 | | | | | | | | | 17,607,351,680,000.00 | 11,004,594,800 | 64,736,122,000 |
| R213 On 28/02/2031 Spot Bond | | | 8.83000 | 86.40672 | 8.86000 | 86.15772 | | | 301,077,981,280,000.00 | 373,848,016,000 | 354,968,300,000 |
| Total R213 SPOT | | | | | | | | | 11,077,981,280,000.00 | 373,848,016,000 | 354,968,300,000 |
| Total For R213 | | | | | | | | | 11,077,981,280,000.00 | 373,848,016,000 | 354,968,300,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R214 On 28/02/2041 Spot Bond | | | 9.09500 | 76.19482 | 9.09500 | 76.17640 | | | 614,698,610,000,000.00 | 397,438,000,000 | 585,339,366,300 |
| Total R214 SPOT | | | | | | | | | 14,698,610,000,000.00 | 397,438,000,000 | 585,339,366,300 |
| Total For R214 | | | | | | | | | 14,698,610,000,000.00 | 397,438,000,000 | 585,339,366,300 |
| R226C On 15/09/2014 Spot Bond | | | 5.89500 | 98.70869 | 5.89500 | 98.69295 | | | 0.00 | 0 | 0 |
| Total R226C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R226C | | | | | | | | | 0.00 | 0 | 0 |
| R227C On 15/03/2015 Spot Bond | | | 6.72000 | 95.35188 | 6.72000 | 95.33476 | | | 0.00 | 0 | 0 |
| Total R227C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R227C | | | | | | | | | 0.00 | 0 | 0 |
| R228C On 15/09/2015 Spot Bond | | | 6.56000 | 92.42668 | 6.56000 | 92.41047 | | | 0.00 | 0 | 0 |
| Total R228C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R228C | | | | | | | | | 0.00 | 0 | 0 |
| R229C On 15/03/2016 Spot Bond | | | 6.48000 | 89.61070 | 6.48000 | 89.59518 | | | 0.00 | 0 | 0 |
| Total R229C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R229C | | | | | | | | | 0.00 | 0 | 0 |
| R230C On 15/09/2016 Spot Bond | | | 6.49000 | 86.77977 | 6.49000 | 86.76471 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R325C On 21/06/2014 Spot Bond | | | 6.05000 | 94.29515 | 6.05000 | 94.29515 | | | 0.00 | 0 | 0 |
| Total R325C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R325C | | | | | | | | | 0.00 | 0 | 0 |
| R326C On 21/12/2014 Spot Bond | | | 5.93000 | 97.18939 | 5.93000 | 97.17405 | | | 0.00 | 0 | 0 |
| Total R326C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R326C | | | | | | | | | 0.00 | 0 | 0 |
| R327C On 21/06/2015 Spot Bond | | | 6.63000 | 93.76920 | 6.63000 | 93.75249 | | | 0.00 | 0 | 0 |
| Total R327C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R327C | | | | | | | | | 0.00 | 0 | 0 |
| R328C On 21/12/2015 Spot Bond | | | 6.50000 | 90.93045 | 6.50000 | 90.91456 | | | 0.00 | 0 | 0 |
| Total R328C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R328C | | | | | | | | | 0.00 | 0 | 0 |
| R329C On 21/06/2016 Spot Bond | | | 6.48000 | 88.10212 | 6.48000 | 88.08677 | | | 0.00 | 0 | 0 |
| Total R329C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R329C | | | | | | | | | 0.00 | 0 | 0 |
| R330C On 21/12/2016 Spot Bond | | | 6.54000 | 85.21399 | 6.54000 | 85.19901 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R331C On 21/06/2017 Spot Bond | | | 7.27500 | 80.78345 | 7.27500 | 80.76768 | | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | | | | 0.00 | 0 | 0 |
| R332C On 21/12/2017 Spot Bond | | | 7.32500 | 77.81711 | 7.32500 | 77.80181 | | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | | | | 0.00 | 0 | 0 |
| R333C On 21/06/2018 Spot Bond | | | 7.57000 | 74.36424 | 7.57000 | 74.34914 | | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 7.55000 | 71.71418 | 7.55000 | 71.69966 | | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 7.53000 | 69.17189 | 7.53000 | 69.15792 | | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 7.52000 | 66.69732 | 7.52000 | 66.68387 | | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 7.76500 | 63.37869 | 7.76500 | 63.36550 | | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 7.74500 | 61.08622 | 7.74500 | 61.07354 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 7.89500 | 58.21873 | 7.89500 | 58.20641 | | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 7.86500 | 56.12897 | 7.86500 | 56.11714 | | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 7.83500 | 54.12986 | 7.83500 | 54.11850 | | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 7.80500 | 52.21705 | 7.80500 | 52.20612 | | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R343C On 21/06/2023 Spot Bond | | | 7.76500 | 50.42999 | 7.76500 | 50.41950 | | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 7.72500 | 48.72289 | 7.72500 | 48.71280 | | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 8.27000 | 44.51910 | 8.27000 | 44.50924 | | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 8.23000 | 42.92390 | 8.23000 | 42.91444 | | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R346C | | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 8.19000 | 41.40179 | 8.19000 | 41.39271 | | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 8.15000 | 39.94904 | 8.15000 | 39.94032 | | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 8.11000 | 38.56211 | 8.11000 | 38.55373 | | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 8.07000 | 37.23768 | 8.07000 | 37.22963 | | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 8.03000 | 35.97260 | 8.03000 | 35.96486 | | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 7.99000 | 34.76389 | 7.99000 | 34.75645 | | | | 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 | 101.84062 | | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 25/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.70139 | | | | 0.00 | 0 | 0 |
| Total RCSB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|--------------------|--------------------|
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.84774 | | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68075 | | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 30/04/2017 Spot Bond | | | 100.00000 | 17.31589 | 100.00000 | 17.27395 | | | 35,000,000,000,000.00 | | 350,000,000 | 350,000,000 |
| Total RCSB1U SPOT | | | | | | | | | 15,000,000,000,000.00 | | 350,000,000 | 350,000,000 |
| Total For RCSB1U | | | | | | | | | 15,000,000,000,000.00 | | 350,000,000 | 350,000,000 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 6.41596 | 100.00000 | 6.40024 | | | | 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 | 17.39819 | 100.00000 | 17.35604 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90759 | | | | 0.00 | 0 | 0 |
| Total RDFB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB01 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.28538 | | | | 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 | 100.84787 | | | | 0.00 | 0 | 680,000,000 |
| Total RDFB03 SPOT | | | | | | | | | | 0.00 | 0 | 680,000,000 |
| Total For RDFB03 | | | | | | | | | | 0.00 | 0 | 680,000,000 |
| RDFC1 On 14/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.33539 | | | | 0.00 | 0 | 0 |
| Total RDFC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 24/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.01628 | | | | 0.00 | 0 | 0 |
| Total RDFC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.69076 | | | | 0.00 | 0 | 0 |
| Total RDFC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC14 | | | | | | | | | | 0.00 | 0 | 0 |
| RES06 On 18/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.28881 | | | | 0.00 | 0 | 0 |
| Total RES06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES06 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RES12 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.71918 | | | 0.00 | 0 | 0 |
| Total RES12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES12 | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43256 | | | 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 | 101.04567 | | | 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 | 100.32190 | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | 0.00 | 0 | 0 |
| RES25 On 03/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.49014 | | | 0.00 | 0 | 0 |
| Total RES25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES25 | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27768 | | | 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 | 100.55952 | | | 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 | 100.33318 | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ 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 |
| RP004 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.21169 | | | 0.00 | 0 | 0 |
| Total RP004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP004 | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84544 | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | 0.00 | 0 | 0 |
| RP006 On 30/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.82082 | | | 0.00 | 0 | 0 |
| Total RP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP006 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RP007 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63329 | | | 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 | 101.63329 | | | 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 | 99.94338 | | | 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 | 99.93662 | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | 0.00 | 0 | 0 |
| RP016 On 10/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.42278 | | | 0.00 | 0 | 0 |
| Total RP016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP016 | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 107.14001 | 12.35000 | 107.10455 | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | 0.00 | 0 | 0 |
| RP019 On 08/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.37849 | | | 0.00 | 0 | 0 |
| Total RP019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP019 | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 14.00984 | 100.00000 | 13.97590 | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | 0.00 | 0 | 0 |
| RP022 On 15/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.87793 | | | 0.00 | 0 | 0 |
| Total RP022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP022 | | | | | | | | | 0.00 | 0 | 0 |
| RP024 On 13/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.56890 | | | 0.00 | 0 | 0 |
| Total RP024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP024 | | | | | | | | | 0.00 | 0 | 0 |
| RP025 On 21/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.40845 | | | 0.00 | 0 | 0 |
| Total RP025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP025 | | | | | | | | | 0.00 | 0 | 0 |
| RP026 On 13/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27256 | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|---------------|
| RPG02 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.13450 | | | 0.00 | 0 | 0 |
| Total RPG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPG02 | | | | | | | | | 0.00 | 0 | 0 |
| RPG03 On 23/03/2015 Spot Bond | | | 100.00000 | 49.02291 | 100.00000 | 48.86817 | | 000,000,000,000,000.00 | 10,000,000,000 | 5,000,000,000 | |
| Total RPG03 SPOT | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 5,000,000,000 | |
| Total For RPG03 | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 5,000,000,000 | |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 2.40251 | 100.00000 | 2.39675 | | 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 | 16.33073 | 100.00000 | 16.29073 | | 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 | 24.08086 | 100.00000 | 24.02252 | | 0.00 | 0 | 0 | |
| Total RPP07U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RPP07U | | | | | | | | 0.00 | 0 | 0 | |
| RPP08U On 30/04/2020 Spot Bond | | | 100.00000 | 11.85420 | 100.00000 | 11.81092 | | 0.00 | 0 | 0 | |
| Total RPP08U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RPP08U | | | | | | | | 0.00 | 0 | 0 | |
| RPP09U On 21/11/2016 Spot Bond | | | 100.00000 | 24.03940 | 100.00000 | 23.98116 | | 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 | 101.71428 | | 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 | 102.40664 | | 0.00 | 0 | 0 | |
| Total RPS002 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RPS002 | | | | | | | | 0.00 | 0 | 0 | |
| RW21 On 21/04/2021 Spot Bond | | | 9.27500 | 105.22730 | 9.27500 | 105.20124 | | 0.00 | 0 | 764,300,000 | |
| Total RW21 SPOT | | | | | | | | 0.00 | 0 | 764,300,000 | |
| Total For RW21 | | | | | | | | 0.00 | 0 | 764,300,000 | |
| RW23 On 10/12/2023 Spot Bond | | | 9.42000 | 91.58074 | 9.42000 | 100.93699 | | 0.00 | 0 | 0 | |
| Total RW23 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RW23 | | | | | | | | 0.00 | 0 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 10.01000 | 85.15452 | 10.01000 | 102.18633 | | 0.00 | 0 | 0 | |
| Total RW28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RW28 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| SBC2 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.45702 | | | 0.00 | 0 | 0 |
| Total SBC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBC2 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 7.91000 | 107.22895 | 7.91000 | 107.20635 | | | 0.00 | 0 | 2,700,000,000 |
| Total SBK12 SPOT | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Total For SBK12 | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66068 | | | 0.00 | 0 | 120,000,000 |
| Total SBK13 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For SBK13 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.35000 | 101.53936 | 9.35000 | 101.51402 | | | 0.00 | 0 | 750,000,000 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 750,000,000 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 750,000,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.34336 | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.17464 | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.22471 | | | 0.00 | 0 | 20,000,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38091 | | | 0.00 | 0 | 70,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35586 | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | 0.00 | 0 | 0 |
| SBK7 On 24/05/2015 Spot Bond | | | 7.31000 | 102.85884 | 7.31000 | 102.83876 | | 39,820,494,000,000.00 | 5,447,400,000 | 3,743,700,000 | |
| Total SBK7 SPOT | | | | | | | | 19,820,494,000,000.00 | 5,447,400,000 | 3,743,700,000 | |
| Total For SBK7 | | | | | | | | 19,820,494,000,000.00 | 5,447,400,000 | 3,743,700,000 | |
| SBK9 On 10/04/2018 Spot Bond | | | 9.06500 | 99.65120 | 9.06500 | 99.62707 | | 0.00 | 0 | 2,360,000,000 | |
| Total SBK9 SPOT | | | | | | | | 0.00 | 0 | 2,360,000,000 | |
| Total For SBK9 | | | | | | | | 0.00 | 0 | 2,360,000,000 | |
| SBN27 On 15/09/2015 Spot Bond | | | 8.12000 | 109.87728 | 8.12000 | 109.85351 | | 0.00 | 0 | 0 | |
| Total SBN27 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBN27 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBN29 On 15/09/2015 Spot Bond | | | 7.98000 | 110.04462 | 7.98000 | 110.02122 | | | | 0.00 | 0 | 0 |
| Total SBN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN31 On 15/09/2015 Spot Bond | | | 7.91000 | 110.12843 | 7.91000 | 110.10522 | | | | 0.00 | 0 | 0 |
| Total SBN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.70000 | 101.04689 | 8.70000 | 101.02351 | | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN34 On 15/09/2015 Spot Bond | | | 8.05500 | 109.95492 | 8.05500 | 109.93133 | | | | 0.00 | 0 | 0 |
| Total SBN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN34 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN35 On 15/09/2015 Spot Bond | | | 8.02000 | 109.99677 | 8.02000 | 109.97326 | | | | 0.00 | 0 | 0 |
| Total SBN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15833 | | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN50 On 23/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.04605 | | | | 0.00 | 0 | 0 |
| Total SBN50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN50 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.84245 | | | | 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 | | | 8.35000 | 103.83226 | 8.35000 | 103.80919 | | | | 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 | 101.48289 | | | | 0.00 | 0 | 2,500,000,000 |
| Total SBS15 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For SBS15 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03678 | | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.07848 | | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| SBS19 On 23/06/2021 Spot Bond | | | 9.12500 | 105.44780 | 9.12500 | 105.42210 | | | 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 | | | 9.98000 | 101.60654 | 9.98000 | 101.57965 | | | 0.00 | 0 | 40,000,000 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.90177 | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS22 On 24/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.09647 | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total SBS22 SPOT | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total For SBS22 | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85351 | | | 0.00 | 0 | 60,000,000 |
| Total SBS23 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For SBS23 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.63631 | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.65500 | 101.62712 | 8.65500 | 101.60372 | | | 0.00 | 0 | 1,182,700,000 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 1,182,700,000 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 1,182,700,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 11.43542 | 100.00000 | 11.40984 | | | 0.00 | 0 | 0 |
| Total SBS26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS26U | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.71000 | 106.09375 | 9.71000 | 106.06596 | | | 0.00 | 0 | 2,500,000,000 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33822 | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 9.22000 | 98.25261 | 9.22000 | 98.22841 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.03000 | 94.71802 | 9.03000 | 94.69530 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24572 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 9.98000 | 98.96497 | 9.98000 | 98.93863 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.67500 | 95.35768 | 9.67500 | 95.33320 | | | 0.00 | 0 | 0 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 0 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.71000 | 106.51140 | 7.71000 | 112.18485 | | | 0.00 | 0 | 448,400,000 |
| Total SBS9 SPOT | | | | | | | | | 0.00 | 0 | 448,400,000 |
| Total For SBS9 | | | | | | | | | 0.00 | 0 | 448,400,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.11000 | 129.18509 | 2.11000 | 272.78690 | | | 0.00 | 0 | 70,000,000 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.32500 | 103.99713 | 1.32500 | 129.34962 | | | 0.00 | 0 | 40,000,000 |
| Total SBSI12 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For SBSI12 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| SCM10 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.44000 | | | 0.00 | 0 | 0 |
| Total SCM107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM107 | | | | | | | | | 0.00 | 0 | 0 |
| SF2A1L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A1U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| SGI002 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39587 | | | | 0.00 | 0 | 0 |
| Total SGI002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI002 | | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 13.78469 | 100.00000 | 13.75129 | | | | 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 | | | | 161.30037 | 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 | | | 1.95000 | 113.58442 | 1.95000 | 127.35273 | | | | 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 | 101.47890 | 6.50000 | 101.46117 | | | | 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 | 100.15683 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS03 On 29/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90359 | | | | 0.00 | 0 | 0 |
| Total SHS03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS03 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42362 | | | | 0.00 | 0 | 0 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS04 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 9.33000 | 98.43814 | 9.33000 | 98.41348 | | | | 0.00 | 0 | 266,100,000 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 266,100,000 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 266,100,000 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17499 | | | | 0.00 | 9,920,000 | 2,480,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 9,920,000 | 2,480,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 9,920,000 | 2,480,000 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53624 | | | | 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 | 100.03983 | | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| SHS09 On 21/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.03354 | | | 0.00 | 0 | 0 |
| Total SHS09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS09 | | | | | | | | | 0.00 | 0 | 0 |
| SHS10 On 28/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.99530 | | | 0.00 | 0 | 0 |
| Total SHS10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS10 | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 14.71763 | 100.00000 | 14.68198 | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26494 | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | 0.00 | 0 | 0 |
| SHS13L On 21/05/2015 Spot Bond | | | 100.00000 | 59.59858 | 100.00000 | 59.41251 | | | 0.00 | 0 | 0 |
| Total SHS13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS13U | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16259 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 7.96000 | 106.71381 | 7.96000 | 106.69080 | | 3,184,000,000,000.00 | | 400,000,000 | 1,940,000,000 |
| Total SLI2 SPOT | | | | | | | | 3,184,000,000,000.00 | | 400,000,000 | 1,940,000,000 |
| Total For SLI2 | | | | | | | | 3,184,000,000,000.00 | | 400,000,000 | 1,940,000,000 |
| SLI3 On 15/08/2023 Spot Bond | | | 9.16500 | 100.29223 | 9.16500 | 101.53166 | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.65000 | 101.18390 | 8.65000 | 101.16062 | | | 0.00 | 0 | 1,920,000,000 |
| Total SNT01 SPOT | | | | | | | | | 0.00 | 0 | 1,920,000,000 |
| Total For SNT01 | | | | | | | | | 0.00 | 0 | 1,920,000,000 |
| SPDA1 On 21/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.69875 | | | 0.00 | 0 | 0 |
| Total SPDA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA1 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.69437 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA3 On 21/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.01058 | | | 0.00 | 0 | 0 |
| Total SPDA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69917 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16359 | | | | 0.00 | 0 | 0 |
| Total SPG001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA01 On 28/06/2016 Spot Bond | | | 8.40000 | 102.17570 | 8.40000 | 102.15260 | | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA02 On 20/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.45670 | | | | 0.00 | 0 | 0 |
| Total SSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA04 On 16/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.81898 | | | | 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 | 101.39854 | | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.52500 | 95.12146 | 9.52500 | 95.09727 | | | | 0.00 | 0 | 1,318,600,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 1,318,600,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 1,318,600,000 |
| SSN001 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49441 | | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN002 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97947 | | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN003 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.28428 | | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN004 On 31/03/2021 Spot Bond | | | 9.58300 | 87.72002 | 9.58300 | 87.69759 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN005 On 31/03/2021 Spot Bond | | | 9.64500 | 87.44391 | 9.64500 | 87.42141 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN001 On 21/12/2014 Spot Bond | | | 7.17000 | 100.84872 | 7.17000 | 100.82958 | | | | 0.00 | 0 | 0 |
| Total SSN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN006 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN007 On 15/01/2020 Spot Bond | | | 9.06500 | 95.45318 | 9.06500 | 95.42981 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN008 On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14784 | | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN009 On 15/09/2017 Spot Bond | | | 8.48000 | 101.65152 | 8.48000 | 101.62858 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN010 On 31/01/2025 Spot Bond | | | 2.35000 | 108.87756 | 2.35000 | 109.23871 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN012 On 21/12/2018 Spot Bond | | | 8.51500 | 98.21950 | 8.51500 | 98.19712 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN013 On 19/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.97983 | | | | 0.00 | 0 | 0 |
| Total SSN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN013 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN014 On 26/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78641 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN016 On 21/12/2026 Spot Bond | | | 9.75000 | 105.48919 | 9.75000 | 105.46175 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN018 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43862 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN019 On 04/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.08350 | | | | 0.00 | 0 | 0 |
| Total SSN019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN019 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN020 On 18/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.14044 | | | | 0.00 | 0 | 0 |
| Total SSN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN020 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 28/02/2031 Spot Bond | | | 10.09000 | 77.52974 | 10.09000 | 77.50902 | | | 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 | 101.31945 | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.54078 | | | 0.00 | 0 | 0 |
| Total SSN025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN025 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78035 | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | 0.00 | 0 | 0 |
| SY107 On 21/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.57358 | | | 0.00 | 0 | 0 |
| Total SY1076 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1076 | | | | | | | | | 0.00 | 0 | 0 |
| SY107 On 29/07/2014 Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0 |
| Total SY1078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1078 | | | | | | | | | 0.00 | 0 | 0 |
| SY108 On 11/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.22909 | | | 0.00 | 0 | 0 |
| Total SY1087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1087 | | | | | | | | | 0.00 | 0 | 0 |
| SY109 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.11551 | | | 0.00 | 0 | 0 |
| Total SY1090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1090 | | | | | | | | | 0.00 | 0 | 0 |
| SY109 On 19/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.09898 | | | 0.00 | 0 | 0 |
| Total SY1094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1094 | | | | | | | | | 0.00 | 0 | 0 |
| SY109 On 23/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SY1096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1096 | | | | | | | | | 0.00 | 0 | 0 |
| SY109 On 22/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.04999 | | | 0.00 | 0 | 0 |
| Total SY1098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1098 | | | | | | | | | 0.00 | 0 | 0 |
| SY109 On 23/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SY1099 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1099 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SY1100 On 27/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.96751 | | | | 0.00 | 0 | 0 |
| Total SY1100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1100 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1101 On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.98225 | | | | 0.00 | 0 | 0 |
| Total SY1101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1101 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1102 On 30/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.91824 | | | | 0.00 | 0 | 0 |
| Total SY1102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1102 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1103 On 29/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.93289 | | | | 0.00 | 0 | 0 |
| Total SY1103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1103 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1104 On 30/06/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.52668 | | | | 0.00 | 0 | 0 |
| Total SY1104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1104 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1105 On 07/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.80401 | | | | 0.00 | 0 | 0 |
| Total SY1105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1105 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1106 On 09/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.77099 | | | | 0.00 | 0 | 0 |
| Total SY1106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1106 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1107 On 09/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.75213 | | | | 0.00 | 0 | 0 |
| Total SY1107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1107 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1108 On 10/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.73773 | | | | 0.00 | 0 | 0 |
| Total SY1108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1108 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1109 On 11/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.73864 | | | | 0.00 | 0 | 0 |
| Total SY1109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1109 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1110 On 14/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.68925 | | | | 0.00 | 0 | 0 |
| Total SY1110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1110 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1111 On 18/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.62477 | | | | 0.00 | 0 | 0 |
| Total SY1111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1111 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| SY1112 On 18/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.62502 | | | 0.00 | 0 | 0 |
| Total SY1112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1112 | | | | | | | | | 0.00 | 0 | 0 |
| SY1113 On 16/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.63784 | | | 0.00 | 0 | 0 |
| Total SY1113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1113 | | | | | | | | | 0.00 | 0 | 0 |
| SY1114 On 23/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.54290 | | | 0.00 | 0 | 0 |
| Total SY1114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1114 | | | | | | | | | 0.00 | 0 | 0 |
| SY1115 On 21/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.57477 | | | 0.00 | 0 | 0 |
| Total SY1115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1115 | | | | | | | | | 0.00 | 0 | 0 |
| SY1116 On 22/07/2014 Spot Bond | | | 100.00000 | 93.35038 | 100.00000 | 93.11224 | | 180,000,000,000,000.00 | 21,800,000,000 | 14,100,000,000 | |
| Total SY1116 SPOT | | | | | | | | 180,000,000,000,000.00 | 21,800,000,000 | 14,100,000,000 | |
| Total For SY1116 | | | | | | | | 180,000,000,000,000.00 | 21,800,000,000 | 14,100,000,000 | |
| SY1117 On 21/07/2014 Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | 920,000,000,000,000.00 | 39,200,000,000 | 19,600,000,000 | |
| Total SY1117 SPOT | | | | | | | | 920,000,000,000,000.00 | 39,200,000,000 | 19,600,000,000 | |
| Total For SY1117 | | | | | | | | 920,000,000,000,000.00 | 39,200,000,000 | 19,600,000,000 | |
| SZ18 On 30/09/2015 Spot Bond | | | 7.12000 | 109.33094 | 7.12000 | 109.31005 | | 0.00 | 0 | 280,000,000 | |
| Total SZ18 SPOT | | | | | | | | 0.00 | 0 | 280,000,000 | |
| Total For SZ18 | | | | | | | | 0.00 | 0 | 280,000,000 | |
| SZ25 On 30/09/2025 Spot Bond | | | 8.93000 | 102.60567 | 8.93000 | 102.58118 | | 0.00 | 0 | 0 | |
| Total SZ25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SZ25 | | | | | | | | 0.00 | 0 | 0 | |
| T018 On 15/07/2014 Spot Bond | | | 100.00000 | 100.16113 | 100.00000 | 99.90097 | | 0.00 | 0 | 0 | |
| Total T018 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For T018 | | | | | | | | 0.00 | 0 | 0 | |
| TF105L On 25/10/2014 Spot Bond | | | 100.00000 | 93.95808 | 100.00000 | 93.71961 | | 0.00 | 0 | 0 | |
| Total TF105U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TF105U | | | | | | | | 0.00 | 0 | 0 | |
| TF108L On 22/02/2016 Spot Bond | | | 100.00000 | 27.93376 | 100.00000 | 27.86608 | | 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 | 101.16672 | | 0.00 | 0 | 0 | |
| Total TFS110 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TFS110 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS112 On 02/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98234 | | | | 0.00 | 0 | 0 |
| Total TFS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS112 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS116 On 18/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.62776 | | | | 0.00 | 0 | 0 |
| Total TFS116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS116 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44105 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS121 On 20/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.60575 | | | | 0.00 | 0 | 0 |
| Total TFS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS121 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01026 | | | | 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 | 100.01504 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS125 On 23/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 97.89582 | | | | 0.00 | 0 | 0 |
| Total TFS125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS125 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS126 On 21/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 97.38873 | | | | 0.00 | 0 | 0 |
| Total TFS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS126 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS127 On 04/12/2014 Spot Bond | | | 100.00000 | 69.39163 | 100.00000 | 69.25996 | | | | 0.00 | 0 | 0 |
| Total TFS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS127 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS83 On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.03743 | | | | 0.00 | 0 | 0 |
| Total TFS83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS83 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 7.91000 | 105.06239 | 7.91000 | 105.03987 | | | | 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 | 101.24215 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.27689 | | | | 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 | 103.43108 | 7.83000 | 103.40913 | | | | 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 | 101.22303 | | | | 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 | 101.26647 | | | | 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 | | | | 100.00000 | 0.00000 | 103.04525 | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.22303 | | | | 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 | 101.26647 | | | | 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 | 80.62836 | 7.16000 | 103.11807 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.35158 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34464 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.51124 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48869 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10D1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 102.16874 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.09104 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.22128 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.27689 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 103.82444 | 8.73000 | 103.75094 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.21607 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.26647 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 9.03500 | 93.13204 | 9.03500 | 100.73156 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.35007 | | | | 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 | 101.41849 | | | | 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 | 101.35505 | | | | 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 | 101.33595 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11B On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.48885 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.50777 | | | | 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 | 101.50083 | | | | 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 | 101.61384 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.04786 | | | | 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 | 102.05476 | | | | 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 | 102.26648 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28021 | | | | 0.00 | 0 | 0 |
| Total TH9A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A10 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 101.06155 | 6.84442 | 101.06155 | 6.82750 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A2 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 101.21607 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A3 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 101.50504 | | | | 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 | 101.37241 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 101.44184 | | | | 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 | 102.17564 | | | | 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 | 101.62808 | | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25403 | | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27148 | | | | 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 | 101.25403 | | | | 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 | 101.27148 | | | | 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 | 101.28021 | | | | 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 | 101.24355 | | | | 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 | 101.27148 | | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.36747 | | | | 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 | 101.36747 | | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 101.36747 | | | 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 | 101.50703 | | | 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 | 101.54191 | | | 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 | 101.49831 | | | 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 | 102.19506 | | | 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 | 102.23855 | | | 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 | 102.22115 | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | 0.00 | 0 | 0 |
| TL15 On 29/04/2015 Spot Bond | | | 8.16000 | 104.84339 | 8.16000 | 104.82049 | | | 0.00 | 0 | 1,264,800,000 |
| Total TL15 SPOT | | | | | | | | | 0.00 | 0 | 1,264,800,000 |
| Total For TL15 | | | | | | | | | 0.00 | 0 | 1,264,800,000 |
| TL20 On 22/02/2020 Spot Bond | | | 9.95500 | 85.46364 | 9.95500 | 85.41105 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.14000 | 104.29032 | 8.14000 | 104.26770 | | 3,256,000,000,000.00 | 400,000,000 | 21,874,100,000 | |
| Total TN17 SPOT | | | | | | | | 3,256,000,000,000.00 | 400,000,000 | 21,874,100,000 | |
| Total For TN17 | | | | | | | | 3,256,000,000,000.00 | 400,000,000 | 21,874,100,000 | |
| TN20 On 17/09/2020 Spot Bond | | | 9.22500 | 108.79032 | 9.22500 | 108.76366 | | 0.00 | 0 | 9,311,446,000 | |
| Total TN20 SPOT | | | | | | | | 0.00 | 0 | 9,311,446,000 | |
| Total For TN20 | | | | | | | | 0.00 | 0 | 9,311,446,000 | |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 0.81997 | 100.00000 | 0.81738 | | 0.00 | 0 | 0 | |
| Total TN20U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN20U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| TN23 On 06/11/2023 Spot Bond | | | 9.45000 | 109.73887 | 9.45000 | 109.71134 | | | 0.00 | 0 | 10,280,000,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 10,280,000,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 10,280,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 9.55000 | 102.97109 | 9.55000 | 102.94455 | | | 0.00 | 0 | 17,000,000,000 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 9.58000 | 95.95214 | 9.58000 | 95.92774 | | | 0.00 | 0 | 2,325,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 2,325,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 2,325,000,000 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.92058 | | | 0.00 | 0 | 0 |
| Total TNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF16 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.71856 | | | 0.00 | 0 | 1,500,000,000 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| TORQ1 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.83112 | | | 0.00 | 0 | 0 |
| Total TORQ1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ1 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.81304 | | | 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 | 100.83422 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.83636 | | | 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 | 100.94066 | | | 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 | 101.15679 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.64165 | | | 0.00 | 0 | 0 |
| Total TPDA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01 | | | | | | | | | 0.00 | 0 | 0 |

| 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 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50636 | | | | 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 | 101.53876 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25363 | | | | 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 | 101.34041 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 99.88941 | 10.00000 | 99.86178 | | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 99.89216 | 9.75000 | 99.86522 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.89384 | 100.00000 | 9.86748 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.38028 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.40415 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.41739 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.42004 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.49390 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.65585 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP150 On 02/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.43265 | | | | 0.00 | 0 | 0 |
| Total TSP150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP150 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP152 On 13/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 97.74440 | | | | 0.00 | 0 | 0 |
| Total TSP152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP152 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP153 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 97.55059 | | | | 0.00 | 0 | 0 |
| Total TSP153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP153 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP155 On 24/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.55025 | | | | 0.00 | 0 | 0 |
| Total TSP155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP155 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP156 On 22/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.51458 | | | | 0.00 | 0 | 0 |
| Total TSP156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP156 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP157 On 07/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.26293 | | | | 0.00 | 0 | 0 |
| Total TSP157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP157 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP158 On 05/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.68751 | | | | 0.00 | 0 | 0 |
| Total TSP158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP158 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP159 On 21/08/2014 Spot Bond | | | | 103.23487 | 0.00000 | 99.03512 | | | | 0.00 | 0 | 0 |
| Total TSP159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP159 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP160 On 19/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.15059 | | | | 0.00 | 0 | 0 |
| Total TSP160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP160 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP161 On 05/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.28337 | | | | 0.00 | 0 | 0 |
| Total TSP161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP161 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP162 On 18/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.54650 | | | | 0.00 | 0 | 0 |
| Total TSP162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP162 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP163 On 19/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.10701 | | | | 0.00 | 0 | 0 |
| Total TSP163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP163 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP164 On 02/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.87863 | | | | 0.00 | 0 | 0 |
| Total TSP164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP164 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP165 On 16/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.07758 | | | | 0.00 | 0 | 0 |
| Total TSP165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP165 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP166 On 16/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.65307 | | | | 0.00 | 0 | 0 |
| Total TSP166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP166 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP167 On 28/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.95872 | | | | 0.00 | 0 | 0 |
| Total TSP167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP167 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP168 On 11/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.67668 | | | | 0.00 | 0 | 0 |
| Total TSP168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP168 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 12.86831 | 100.00000 | 12.83713 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC04 On 15/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.69597 | | | | 0.00 | 0 | 0 |
| Total TWC044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC044 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC04 On 21/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.24993 | | | | 0.00 | 0 | 0 |
| Total TWC047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC047 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC04 On 22/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.18751 | | | | 0.00 | 0 | 0 |
| Total TWC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC048 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC04 On 24/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.18327 | | | | 0.00 | 0 | 0 |
| Total TWC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC049 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC05 On 25/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.15712 | | | | 0.00 | 0 | 0 |
| Total TWC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC051 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| TWC05 On 26/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.04338 | | | | 0.00 | 0 | 0 |
| Total TWC052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC052 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC05 On 19/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.68184 | | | | 0.00 | 0 | 0 |
| Total TWC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC053 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC05 On 21/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.49890 | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total TWC054 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total For TWC054 | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| TWC05 On 21/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC055 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC05 On 25/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC056 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC056 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ1 On 24/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.33110 | | | | 0.00 | 0 | 0 |
| Total TWCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ1 On 21/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.56137 | | | | 0.00 | 0 | 0 |
| Total TWCJ11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ11 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM On 24/07/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.19494 | | | | 0.00 | 0 | 0 |
| Total TWCM10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM10 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM On 21/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.50137 | | | | 0.00 | 0 | 0 |
| Total TWCM11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM11 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.37500 | 109.81702 | 9.37500 | 109.78967 | | | | 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 | 101.40869 | | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 06/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.72362 | | | | 0.00 | 0 | 0 |
| Total UTR043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR043 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| UTR40 On 10/09/2017 Spot Bond | | | 9.64000 | 104.35834 | 9.64000 | 104.33164 | | | | 0.00 | 0 | 0 |
| Total UTR40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR40 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC03 On 26/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.96494 | | | | 0.00 | 0 | 0 |
| Total VKC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC04 On 27/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.91775 | | | | 0.00 | 0 | 0 |
| Total VKC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC04 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01 On 08/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.93216 | | | | 0.00 | 0 | 0 |
| Total VKE01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE02 On 08/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96329 | | | | 0.00 | 0 | 0 |
| Total VKE02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE02 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96467 | | | | 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 | 99.90893 | | | | 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 | 99.90632 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 7.02000 | 110.62042 | 7.02000 | 110.59968 | | | | 0.00 | 0 | 10,000,000,000 |
| Total WS04 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For WS04 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| WS05 On 01/08/2018 Spot Bond | | | 1.16000 | 243.45103 | 1.16000 | 243.33851 | | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP1 On 28/05/2015 Spot Bond | | | 6.98000 | 102.47151 | 6.98000 | 102.45241 | | | | 0.00 | 0 | 0 |
| Total WSP1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP1 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 7.80000 | 103.77945 | 7.80000 | 103.75787 | | | | 0.00 | 0 | 4,100,000,000 |
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|------------------------|
| WSP3 On 28/05/2019 Spot Bond | | | 8.12000 | 104.20976 | 8.12000 | 104.18722 | | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 8.43000 | 103.31176 | 8.43000 | 103.28858 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.51500 | 103.19445 | 8.51500 | 103.17107 | | | | 0.00 | 0 | 2,500,000,000 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Z014 On 30/06/2015 Spot Bond | | | 6.61000 | 93.63652 | 6.61000 | 93.61970 | | | | 0.00 | 0 | 0 |
| Total Z014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z014 | | | | | | | | | | 0.00 | 0 | 0 |
| Z019 On 30/06/2014 Spot Bond | | | 5.96000 | 99.93473 | 5.96000 | 99.91842 | | | | 0.00 | 0 | 0 |
| Total Z019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z019 | | | | | | | | | | 0.00 | 0 | 0 |
| Z020 On 19/10/2015 Spot Bond | | | 6.54000 | 91.89038 | 6.54000 | 91.87423 | | | | 0.00 | 0 | 0 |
| Total Z020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z020 | | | | | | | | | | 0.00 | 0 | 0 |
| Z025 On 30/11/2014 Spot Bond | | | 5.94000 | 97.50864 | 5.94000 | 97.49317 | | | | 0.00 | 0 | 0 |
| Total Z025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z025 | | | | | | | | | | 0.00 | 0 | 0 |
| Z071 On 01/07/2015 Spot Bond | | | 6.61000 | 93.61970 | 6.61000 | 93.60288 | | | | 0.00 | 0 | 0 |
| Total Z071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z071 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.51000 | 67.85113 | 7.51000 | 67.83754 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA021 On 20/10/2015 Spot Bond | | | 100.00000 | 40.11439 | 100.00000 | 40.03828 | | | | 0.00 | 0 | 0 |
| Total ZA021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA021 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 21.23305 | 100.00000 | 21.19277 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.23e+017 | 790,957,837,000 | 499,237,215,700 |
| Total for SPOT : | | | | | | | | | | 1.23e+017 | 790,957,837,000 | 499,237,215,700 |

| 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 Futures | | | | | | | | | 1.23e+017 | 790,957,841,755 | 499,237,583,233 |
| Total Options | | | | | | | | | 0.00 | 0 | 54,133 |
| Grand Total: | | | | | | | | | 1.23e+017 | 790,957,841,755 | 499,237,637,366 |