



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: 25/08/2014

| 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 06/11/2014 Bond Future | | | 124.43273 | 124.43273 | 123.78962 | 123.78962 | | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | | | 126.43788 | 126.43788 | 125.78790 | 125.78790 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 06/11/2014 Bond Future | 121.99 | Call | | | 1,799.62000 | 1.79962 | 2,442,730 | | 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 | | | 1,789.62000 | 1.78962 | 2,432,730 | | 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 | | | 1,779.62000 | 1.77962 | 2,422,730 | | 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 05/02/2015 Bond Future | 126.00 | Put | | | 212.10000 | 0.21210 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.01 | Call | | | 0.00000 | 0.00000 | 427,880 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.01 | Put | | | 222.10000 | 0.22210 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 125.99 | Call | | | 0.00000 | 0.00000 | 447,880 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 125.99 | Put | | | 202.10000 | 0.20210 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/02/2015 Bond Future | 126.00 | Call | | | 0.00000 | 0.00000 | 437,880 | | 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 | 06/11/2014 | Bond Future | | | 9.61221 | 82.93442 | 9.59260 | 83.07991 | | | 0.00 | 0 | 6,220 |
| ES33 | On | 05/02/2015 | Bond Future | | | 9.70137 | 84.26084 | 9.68082 | 84.41090 | | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | | | 9.77259 | 81.94870 | 9.75074 | 82.10620 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 6,220 |
| ES33 | On | 06/11/2014 | Bond Future | 10.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/11/2014 | Bond Future | 10.29 | Call | | | 4,939.52000 | 4.93952 | 4,794,030 | | 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 | | | 5,006.97000 | 5.00697 | 4,861,480 | | 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 | | | 5,074.32000 | 5.07432 | 4,928,830 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.01 | Call | | | 2,353.78000 | 2.35378 | 2,203,720 | | 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 | | | 2,213.77000 | 2.21377 | 2,063,710 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 9.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/02/2015 | Bond Future | 10.00 | Call | | | 2,283.82000 | 2.28382 | 2,133,760 | | 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 | 07/05/2015 | Bond Future | 9.75 | Put | | | 5.34000 | 0.00534 | 162,840 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.76 | Call | | | 66.81000 | 0.06681 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.76 | Put | | | 0.00000 | 0.00000 | 90,690 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.74 | Put | | | 77.58000 | 0.07758 | 235,080 | | 0.00 | 0 | 0 |
| ES33 | On | 07/05/2015 | Bond Future | 9.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,220 |
| I2025 | On | 06/11/2014 | Bond Future | | | 118.06780 | 118.06780 | 118.07626 | 118.07626 | | | 1,889,084.80 | 16 | 16 |
| I2025 | On | 05/02/2015 | Bond Future | | | 118.81630 | 118.81630 | 118.82799 | 118.82799 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 1,889,084.80 | 16 | 16 |
| I2025 | On | 06/11/2014 | Bond Future | 117.01 | Call | | | 1,066.26000 | 1.06626 | 1,057,800 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 117.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/11/2014 | Bond Future | 116.99 | Call | | | 1,086.26000 | 1.08626 | 1,077,800 | | 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 | | | 1,076.26000 | 1.07626 | 1,067,800 | | 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 | 05/02/2015 | Bond Future | 119.00 | Put | | | 172.01000 | 0.17201 | 183,700 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.01 | Put | | | 182.01000 | 0.18201 | 193,700 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 118.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 118.99 | Put | | | 162.01000 | 0.16201 | 173,700 | | 0.00 | 0 | 0 |
| I2025 | On | 05/02/2015 | Bond Future | 119.00 | Call | | | 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 | | | | | | | | | | | 1,889,084.80 | 16 | 16 |
| I2038 | On | 06/11/2014 | | | 122.59248 | 122.59248 | 122.60070 | 122.60070 | | | 54,185,876.16 | 442 | 1,804 |
| I2038 | On | 05/02/2015 | | | 123.26974 | 123.26974 | 123.28110 | 123.28110 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | 54,185,876.16 | 442 | 1,804 |
| I2038 | On | 06/11/2014 | 119.99 | Call | | | 2,610.70000 | 2.61070 | 2,602,480 | | 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 | | | 2,600.70000 | 2.60070 | 2,592,480 | | 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 | | | 2,590.70000 | 2.59070 | 2,582,480 | | 0.00 | 0 | 0 |
| I2038 | On | 06/11/2014 | 120.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | 122.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | 123.00 | Call | | | 281.10000 | 0.28110 | 269,740 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | 123.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | 123.01 | Call | | | 271.10000 | 0.27110 | 259,740 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | 123.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/02/2015 | 122.99 | Call | | | 291.10000 | 0.29110 | 279,740 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | 54,185,876.16 | 442 | 1,804 |
| I2046 | On | 06/11/2014 | | | 122.62736 | 122.62736 | 122.63558 | 122.63558 | | | 16,064,184.16 | 131 | 5,479 |
| I2046 | On | 05/02/2015 | | | 124.60350 | 124.60350 | 124.61479 | 124.61479 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | 16,064,184.16 | 131 | 5,479 |
| I2046 | On | 06/11/2014 | 104.43 | Call | | | 18,205.58000 | 18.20558 | 18,197,360 | | 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 | | | 18,195.58000 | 18.19558 | 18,187,360 | | 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 | | | 18,185.58000 | 18.18558 | 18,177,360 | | 0.00 | 0 | 0 |
| I2046 | On | 06/11/2014 | 104.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | 123.99 | Call | | | 624.79000 | 0.62479 | 613,500 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | 123.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | 124.00 | Call | | | 614.79000 | 0.61479 | 603,500 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | 124.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | 124.01 | Call | | | 604.79000 | 0.60479 | 593,500 | | 0.00 | 0 | 0 |
| I2046 | On | 05/02/2015 | 124.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | 16,064,184.16 | 131 | 5,479 |
| I2050 | On | 06/11/2014 | | | 130.42710 | 130.42710 | 130.43538 | 130.43538 | | | 52,170,840.00 | 400 | 2,400 |
| I2050 | On | 05/02/2015 | | | 131.08399 | 131.08399 | 131.09584 | 131.09584 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | 52,170,840.00 | 400 | 2,400 |
| I2050 | On | 06/11/2014 | 125.99 | Call | | | 4,445.38000 | 4.44538 | 4,437,100 | | 0.00 | 0 | 0 |

| 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 | 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 | | | 4,435.38000 | 4.43538 | 4,427,100 | | 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 | | | 4,425.38000 | 4.42538 | 4,417,100 | | 0.00 | 0 | 0 |
| I2050 | On | 06/11/2014 | Bond Future | 126.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 129.99 | Call | | | 1,105.84000 | 1.10584 | 1,093,990 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 129.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.00 | Call | | | 1,095.84000 | 1.09584 | 1,083,990 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.01 | Call | | | 1,085.84000 | 1.08584 | 1,073,990 | | 0.00 | 0 | 0 |
| I2050 | On | 05/02/2015 | Bond Future | 130.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 52,170,840.00 | 400 | 2,400 |
| R157 | On | 06/11/2014 | Bond Future | | | 6.66803 | 107.61058 | 6.64295 | 107.63179 | | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | | | 6.78249 | 109.33178 | 6.74118 | 109.35627 | | 1.00 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.20 | Put | | | 438.72000 | 0.43872 | 452,520 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.21 | Call | | | 64.94000 | 0.06494 | 57,380 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.21 | Put | | | 432.13000 | 0.43213 | 445,780 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.19 | Call | | | 61.16000 | 0.06116 | 53,900 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.19 | Put | | | 445.36000 | 0.44536 | 459,310 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 06/11/2014 | Bond Future | 6.20 | Call | | | 63.03000 | 0.06303 | 55,620 | 1.00 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 1,200.01000 | 1.20001 | 1,176,210 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 21.34000 | 0.02134 | 22,030 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 1,205.44000 | 1.20544 | 1,181,630 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 20.97000 | 0.02097 | 21,650 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 1,194.57000 | 1.19457 | 1,170,790 | 1.05 | 0.00 | 0 | 0 |
| R157 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 21.71000 | 0.02171 | 22,420 | 1.05 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | | | 8.26369 | 120.99511 | 8.24888 | 121.12006 | | 8.86 | 167,699,222.46 | 1,386 | 48,191 |
| R186 | On | 05/02/2015 | Bond Future | | | 8.32642 | 117.63366 | 8.31068 | 117.76382 | | 9.55 | 0.00 | 0 | 540 |
| R186 | On | 07/05/2015 | Bond Future | | | 8.37049 | 119.69920 | 8.35332 | 119.83856 | | 9.54 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 167,699,222.46 | 1,386 | 48,731 |
| R186 | On | 06/11/2014 | Bond Future | 8.16 | Put | | | 2,351.48000 | 2.35148 | 2,383,000 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.30 | Call | | | 2,177.55000 | 2.17755 | 2,071,460 | 8.88 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 8.30 | Put | | | 1,747.06000 | 1.74706 | 1,765,920 | 8.88 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 3,182.70000 | 3.18270 | 3,063,270 | 8.97 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.53 | Put | | | 1,009.24000 | 1.00924 | 1,013,280 | 8.98 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 8.15 | Call | | | 1,560.47000 | 1.56047 | 1,468,030 | 8.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186 | On | 06/11/2014 | Bond Future | 8.15 | Put | | | 2,399.40000 | 2.39940 | 2,431,910 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.60 | Call | | | 3,754.16000 | 3.75416 | 3,630,280 | 9.01 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.14 | Put | | | 2,447.96000 | 2.44796 | 2,481,470 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.16 | Call | | | 1,597.77000 | 1.59777 | 1,504,340 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 9.17 | Call | | | 7,578.15000 | 7.57815 | 7,448,400 | 9.28 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 9.17 | Put | | | 146.83000 | 0.14683 | 142,030 | 9.28 | 0.00 | 0 | 2,010 |
| R186 | On | 06/11/2014 | Bond Future | 8.45 | Call | | | 2,913.29000 | 2.91329 | 2,796,630 | 8.95 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.45 | Put | | | 1,232.23000 | 1.23223 | 1,240,520 | 8.95 | 0.00 | 0 | 5,000 |
| R186 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 1,088.92000 | 1.08892 | 1,094,440 | 8.97 | 0.00 | 0 | 7,000 |
| R186 | On | 06/11/2014 | Bond Future | 8.53 | Call | | | 3,349.67000 | 3.34967 | 3,228,760 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 7.80 | Call | | | 591.92000 | 0.59192 | 537,510 | 8.69 | 0.00 | 0 | 100 |
| R186 | On | 06/11/2014 | Bond Future | 7.80 | Put | | | 4,467.96000 | 4.46796 | 4,538,500 | 8.69 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.00 | Call | | | 1,066.52000 | 1.06652 | 989,950 | 8.76 | 0.00 | 0 | 1,500 |
| R186 | On | 06/11/2014 | Bond Future | 8.00 | Put | | | 3,194.04000 | 3.19404 | 3,242,420 | 8.76 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.14 | Call | | | 1,523.72000 | 1.52372 | 1,432,280 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 06/11/2014 | Bond Future | 8.60 | Put | | | 841.06000 | 0.84106 | 842,130 | 9.01 | 0.00 | 0 | 100 |
| R186 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 1,596.11000 | 1.59611 | 1,612,350 | 9.66 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 1,570.83000 | 1.57083 | 1,586,700 | 9.66 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 5,183.76000 | 5.18376 | 5,069,110 | 9.67 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 1,546.14000 | 1.54614 | 1,561,650 | 9.67 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 6,556.98000 | 6.55698 | 6,435,090 | 9.78 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 1,040.77000 | 1.04077 | 1,049,040 | 9.78 | 0.00 | 0 | 9,600 |
| R186 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 5,075.18000 | 5.07518 | 4,961,260 | 9.66 | 0.00 | 0 | 0 |
| R186 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 5,129.21000 | 5.12921 | 5,014,920 | 9.66 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.26 | Call | | | 3,442.42000 | 3.44242 | 3,353,270 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.26 | Put | | | 4,203.93000 | 4.20393 | 4,254,140 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.24 | Call | | | 3,365.51000 | 3.36551 | 3,277,360 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.24 | Put | | | 4,291.12000 | 4.29112 | 4,342,330 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.25 | Call | | | 3,403.85000 | 3.40385 | 3,315,190 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2015 | Bond Future | 8.25 | Put | | | 4,247.37000 | 4.24737 | 4,298,070 | 9.45 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 25,510 |
| Total For R186 | | | | | | | | | | | | 167,699,222.46 | 1,386 | 74,241 |
| R197 | On | 06/11/2014 | Bond Future | | | 288.20890 | 288.20890 | 287.36100 | 287.36100 | | | 8,934,475.90 | 31 | 939 |
| R197 | On | 05/02/2015 | Bond Future | | | 286.85072 | 286.85072 | 285.99675 | 285.99675 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 8,934,475.90 | 31 | 939 |
| R197 | On | 06/11/2014 | Bond Future | 285.00 | Call | | | 2,361.00000 | 2.36100 | 3,208,900 | | 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 | | | 2,351.00000 | 2.35100 | 3,198,900 | | 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 | | | 2,371.00000 | 2.37100 | 3,218,900 | | 0.00 | 0 | 0 |

| 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 | 284.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 288.99 | Put | | | 2,993.25000 | 2.99325 | 2,139,280 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.00 | Put | | | 3,003.25000 | 3.00325 | 2,149,280 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 289.01 | Put | | | 3,013.25000 | 3.01325 | 2,159,280 | | 0.00 | 0 | 0 |
| R197 | On | 05/02/2015 | Bond Future | 288.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 8,934,475.90 | 31 | 939 |
| R202 | On | 06/11/2014 | Bond Future | | | 231.60128 | 231.60128 | 231.61666 | 231.61666 | | | 23,160,128.00 | 100 | 47,047 |
| R202 | On | 05/02/2015 | Bond Future | | | 232.14510 | 232.14510 | 232.16682 | 232.16682 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 23,160,128.00 | 100 | 47,047 |
| R202 | On | 06/11/2014 | Bond Future | 227.01 | Call | | | 4,606.66000 | 4.60666 | 4,591,280 | | 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 | | | 4,626.66000 | 4.62666 | 4,611,280 | | 0.00 | 0 | 0 |
| 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 | | | 4,616.66000 | 4.61666 | 4,601,280 | | 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 | 05/02/2015 | Bond Future | 233.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.00 | Put | | | 833.18000 | 0.83318 | 854,900 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 233.01 | Put | | | 843.18000 | 0.84318 | 864,900 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 232.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/02/2015 | Bond Future | 232.99 | Put | | | 823.18000 | 0.82318 | 844,900 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 23,160,128.00 | 100 | 47,047 |
| R2023 | On | 06/11/2014 | Bond Future | | | 8.05993 | 99.67337 | 8.03988 | 99.79176 | | 7.43 | 199,346.74 | 2 | 10,582 |
| R2023 | On | 05/02/2015 | Bond Future | | | 8.13042 | 101.26715 | 8.10901 | 101.39020 | | 7.67 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | | | 8.17262 | 99.11581 | 8.14927 | 99.24672 | | 8.00 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | | | 8.19153 | 101.01721 | 8.16820 | 101.14481 | | 7.69 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 199,346.74 | 2 | 10,582 |
| R2023 | On | 06/11/2014 | Bond Future | 8.59 | Call | | | 3,513.14000 | 3.51314 | 3,397,510 | 7.68 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.59 | Put | | | 329.39000 | 0.32939 | 332,150 | 7.68 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.60 | Call | | | 3,560.07000 | 3.56007 | 3,444,210 | 7.68 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.60 | Put | | | 319.67000 | 0.31967 | 322,200 | 7.68 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.61 | Call | | | 3,607.20000 | 3.60720 | 3,491,120 | 7.68 | 0.00 | 0 | 0 |
| R2023 | On | 06/11/2014 | Bond Future | 8.61 | Put | | | 310.19000 | 0.31019 | 312,500 | 7.68 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.76 | Put | | | 768.89000 | 0.76889 | 783,240 | 7.86 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.74 | Call | | | 4,341.21000 | 4.34121 | 4,233,110 | 7.86 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.74 | Put | | | 795.34000 | 0.79534 | 810,290 | 7.86 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2023 | On | 05/02/2015 | Bond Future | 8.75 | Call | | | 4,382.76000 | 4.38276 | 4,274,360 | 7.86 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.75 | Put | | | 782.02000 | 0.78202 | 796,670 | 7.86 | 0.00 | 0 | 0 |
| R2023 | On | 05/02/2015 | Bond Future | 8.76 | Call | | | 4,424.46000 | 4.42446 | 4,315,760 | 7.86 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.16 | Call | | | 2,681.31000 | 2.68131 | 2,598,710 | 7.97 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.16 | Put | | | 2,621.13000 | 2.62113 | 2,669,440 | 7.97 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.14 | Call | | | 2,624.01000 | 2.62401 | 2,542,300 | 7.96 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.14 | Put | | | 2,676.04000 | 2.67604 | 2,725,240 | 7.96 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.15 | Call | | | 2,652.58000 | 2.65258 | 2,570,420 | 7.96 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2015 | Bond Future | 8.15 | Put | | | 2,648.49000 | 2.64849 | 2,697,240 | 7.96 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.24 | Put | | | 2,834.08000 | 2.83408 | 2,880,760 | 7.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.25 | Call | | | 3,255.28000 | 3.25528 | 3,173,990 | 7.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.25 | Put | | | 2,808.81000 | 2.80881 | 2,855,120 | 7.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.26 | Call | | | 3,284.58000 | 3.28458 | 3,202,940 | 7.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 8.26 | Put | | | 2,783.71000 | 2.78371 | 2,829,670 | 7.69 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 9.07 | Call | | | 6,046.54000 | 6.04654 | 5,940,790 | 8.01 | 0.00 | 0 | 0 |
| R2023 | On | 06/08/2015 | Bond Future | 9.07 | Put | | | 1,263.32000 | 1.26332 | 1,285,170 | 8.01 | 0.00 | 0 | 911 |
| R2023 | On | 06/08/2015 | Bond Future | 8.24 | Call | | | 3,226.10000 | 3.22610 | 3,145,180 | 7.69 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 911 |
| Total For R2023 | | | | | | | | | | | | 199,346.74 | 2 | 11,493 |
| R203 | On | 06/11/2014 | Bond Future | | | 7.05760 | 104.30684 | 7.04189 | 104.34746 | | 2.61 | 0.00 | 0 | 12,128 |
| R203 | On | 05/02/2015 | Bond Future | | | 7.12781 | 105.97502 | 7.10917 | 106.01917 | | 2.56 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | | | 7.12886 | 103.66456 | 7.10522 | 103.71557 | | 2.52 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 12,128 |
| R203 | On | 06/11/2014 | Bond Future | 6.84 | Call | | | 275.11000 | 0.27511 | 252,770 | 2.59 | 0.00 | 0 | 45 |
| R203 | On | 06/11/2014 | Bond Future | 6.84 | Put | | | 798.91000 | 0.79891 | 817,190 | 2.59 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.85 | Call | | | 284.07000 | 0.28407 | 261,330 | 2.59 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.85 | Put | | | 781.85000 | 0.78185 | 799,730 | 2.59 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.86 | Call | | | 293.23000 | 0.29323 | 270,100 | 2.59 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.86 | Put | | | 764.99000 | 0.76499 | 782,480 | 2.59 | 0.00 | 0 | 0 |
| R203 | On | 06/11/2014 | Bond Future | 6.98 | Call | | | 419.79000 | 0.41979 | 391,980 | 2.61 | 0.00 | 0 | 14 |
| R203 | On | 06/11/2014 | Bond Future | 6.98 | Put | | | 580.01000 | 0.58001 | 592,820 | 2.61 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.35 | Call | | | 2,942.07000 | 2.94207 | 2,898,570 | 2.70 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.35 | Put | | | 54.45000 | 0.05445 | 55,100 | 2.70 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.36 | Call | | | 2,963.42000 | 2.96342 | 2,919,890 | 2.70 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.36 | Put | | | 52.95000 | 0.05295 | 53,570 | 2.70 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 7.69 | Call | | | 1,617.58000 | 1.61758 | 1,578,510 | 2.62 | 0.00 | 0 | 55 |
| R203 | On | 05/02/2015 | Bond Future | 7.69 | Put | | | 252.99000 | 0.25299 | 258,070 | 2.62 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.34 | Call | | | 2,920.74000 | 2.92074 | 2,877,270 | 2.70 | 0.00 | 0 | 0 |
| R203 | On | 05/02/2015 | Bond Future | 8.34 | Put | | | 55.98000 | 0.05598 | 56,660 | 2.70 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.25 | Call | | | 1,040.05000 | 1.04005 | 1,006,620 | 2.52 | 0.00 | 0 | 0 |

| 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 | 07/05/2015 | Bond Future | 7.25 | Put | | | 728.19000 | 0.72819 | 745,770 | 2.52 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.26 | Call | | | 1,052.65000 | 1.05265 | 1,019,030 | 2.52 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.26 | Put | | | 719.30000 | 0.71930 | 736,690 | 2.52 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.24 | Call | | | 1,027.88000 | 1.02788 | 994,640 | 2.52 | 0.00 | 0 | 0 |
| R203 | On | 07/05/2015 | Bond Future | 7.24 | Put | | | 737.52000 | 0.73752 | 755,290 | 2.52 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 114 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 12,242 |
| R2030 | On | 06/11/2014 | Bond Future | | | 8.72917 | 96.14039 | 8.71958 | 96.21689 | | | 96,140.39 | 1 | 4,185 |
| R2030 | On | 05/02/2015 | Bond Future | | | 8.79474 | 93.67085 | 8.78452 | 93.75112 | | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | | | 8.84664 | 95.31648 | 8.83538 | 95.40373 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 96,140.39 | 1 | 4,185 |
| R2030 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 2,123.64000 | 2.12364 | 2,047,140 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 2,200.85000 | 2.20085 | 2,124,350 | | 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 | | | 2,277.97000 | 2.27797 | 2,201,470 | | 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 | 05/02/2015 | Bond Future | 9.26 | Call | | | 3,632.93000 | 3.63293 | 3,552,660 | | 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 | | | 3,484.22000 | 3.48422 | 3,403,950 | | 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 | | | 3,558.62000 | 3.55862 | 3,478,350 | | 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 | 07/05/2015 | Bond Future | 8.76 | Put | | | 587.08000 | 0.58708 | 674,330 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.74 | Put | | | 743.72000 | 0.74372 | 830,970 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.75 | Put | | | 665.35000 | 0.66535 | 752,600 | | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2015 | Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 96,140.39 | 1 | 4,185 |
| R2037 | On | 06/11/2014 | Bond Future | | | 8.91580 | 98.36397 | 8.89596 | 98.54874 | | | 0.00 | 0 | 6,708 |
| R2037 | On | 05/02/2015 | Bond Future | | | 8.97792 | 95.67961 | 8.95721 | 95.86997 | | | 0.00 | 0 | 3,280 |
| R2037 | On | 07/05/2015 | Bond Future | | | 9.02782 | 97.36069 | 9.00590 | 97.56001 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 9,988 |
| R2037 | On | 06/11/2014 | Bond Future | 9.71 | Call | | | 7,140.31000 | 7.14031 | 6,955,540 | | 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 | | | 6,975.21000 | 6.97521 | 6,790,440 | | 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 | | | 7,057.82000 | 7.05782 | 6,873,050 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 06/11/2014 | Bond Future | 9.70 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 4,712.06000 | 4.71206 | 4,521,700 | | 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 | | | 4,796.93000 | 4.79693 | 4,606,570 | | 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 | | | 4,881.67000 | 4.88167 | 4,691,310 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.00 | Put | | | 53.77000 | 0.05377 | 253,090 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.01 | Call | | | 37.33000 | 0.03733 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 161,990 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 8.99 | Put | | | 145.00000 | 0.14500 | 344,320 | | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2015 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 9,988 |
| R204 | On | 06/11/2014 | Bond Future | | | 7.38452 | 105.26101 | 7.37458 | 105.29617 | | 3.78 | 0.00 | 0 | 13,177 |
| R204 | On | 05/02/2015 | Bond Future | | | 7.45395 | 102.90893 | 7.44240 | 102.94751 | | 3.93 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | | | 7.48368 | 104.71552 | 7.46928 | 104.76082 | | 3.86 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | | | 7.46582 | 102.68283 | 7.45226 | 102.72287 | | 3.69 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 13,177 |
| R204 | On | 06/11/2014 | Bond Future | 7.99 | Call | | | 2,261.42000 | 2.26142 | 2,223,020 | 3.89 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.99 | Put | | | 111.96000 | 0.11196 | 108,720 | 3.89 | 0.00 | 0 | 1,270 |
| R204 | On | 06/11/2014 | Bond Future | 6.99 | Call | | | 226.26000 | 0.22626 | 208,190 | 3.69 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 6.99 | Put | | | 1,598.19000 | 1.59819 | 1,615,280 | 3.69 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.00 | Call | | | 234.51000 | 0.23451 | 216,050 | 3.69 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.00 | Put | | | 1,570.49000 | 1.57049 | 1,587,190 | 3.69 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.01 | Call | | | 242.98000 | 0.24298 | 224,130 | 3.69 | 0.00 | 0 | 0 |
| R204 | On | 06/11/2014 | Bond Future | 7.01 | Put | | | 1,543.01000 | 1.54301 | 1,559,320 | 3.69 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.26 | Call | | | 2,940.49000 | 2.94049 | 2,901,930 | 4.08 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.26 | Put | | | 252.98000 | 0.25298 | 253,000 | 4.08 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.24 | Call | | | 2,886.45000 | 2.88645 | 2,847,970 | 4.08 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.24 | Put | | | 263.63000 | 0.26363 | 263,730 | 4.08 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.25 | Call | | | 2,913.43000 | 2.91343 | 2,874,910 | 4.08 | 0.00 | 0 | 0 |
| R204 | On | 05/02/2015 | Bond Future | 8.25 | Put | | | 258.26000 | 0.25826 | 258,320 | 4.08 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.51 | Call | | | 1,421.11000 | 1.42111 | 1,389,710 | 3.86 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.51 | Put | | | 1,293.07000 | 1.29307 | 1,306,970 | 3.86 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.49 | Call | | | 1,387.97000 | 1.38797 | 1,356,910 | 3.86 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.49 | Put | | | 1,322.79000 | 1.32279 | 1,337,030 | 3.86 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.50 | Call | | | 1,404.49000 | 1.40449 | 1,373,250 | 3.86 | 0.00 | 0 | 0 |
| R204 | On | 07/05/2015 | Bond Future | 7.50 | Put | | | 1,307.87000 | 1.30787 | 1,321,930 | 3.86 | 0.00 | 0 | 0 |

| 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 | 06/08/2015 | Bond Future | 7.76 | Call | | | 1,988.17000 | 1.98817 | 1,957,870 | 3.74 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.76 | Put | | | 1,084.16000 | 1.08416 | 1,093,900 | 3.74 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 8.41 | Call | | | 3,309.44000 | 3.30944 | 3,273,520 | 3.88 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 8.41 | Put | | | 528.34000 | 0.52834 | 532,460 | 3.88 | 0.00 | 0 | 699 |
| R204 | On | 06/08/2015 | Bond Future | 7.74 | Call | | | 1,952.40000 | 1.95240 | 1,922,320 | 3.74 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.74 | Put | | | 1,106.84000 | 1.10684 | 1,116,800 | 3.74 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 1,970.25000 | 1.97025 | 1,940,060 | 3.74 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 1,095.46000 | 1.09546 | 1,105,310 | 3.74 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 1,969 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 15,146 |
| R2044 | On | 06/11/2014 | Bond Future | | | 8.97861 | 100.07478 | 8.95876 | 100.27517 | | | 0.00 | 0 | 253 |
| R2044 | On | 05/02/2015 | Bond Future | | | 9.03838 | 97.29244 | 9.01769 | 97.49874 | | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | | | 9.08657 | 99.00185 | 9.06472 | 99.21756 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 253 |
| R2044 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 415.55000 | 0.41555 | 215,160 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 515.85000 | 0.51585 | 315,460 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 315.06000 | 0.31506 | 114,670 | | 0.00 | 0 | 0 |
| R2044 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 8.99 | Put | | | 277.27000 | 0.27727 | 483,570 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 176.98000 | 0.17698 | 383,280 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/02/2015 | Bond Future | 9.01 | Put | | | 76.87000 | 0.07687 | 283,170 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 8.99 | Put | | | 743.94000 | 0.74394 | 959,650 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 9.00 | Put | | | 643.82000 | 0.64382 | 859,530 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 9.01 | Put | | | 543.86000 | 0.54386 | 759,570 | | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2015 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 253 |
| R2048 | On | 06/11/2014 | Bond Future | | | 8.97456 | 99.34966 | 8.95469 | 99.55521 | | | 99,349.66 | 1 | 25,829 |
| R2048 | On | 05/02/2015 | Bond Future | | | 9.03584 | 100.93828 | 9.01512 | 101.14991 | | | 0.00 | 0 | 1,277 |
| R2048 | On | 07/05/2015 | Bond Future | | | 9.08011 | 98.27449 | 9.05827 | 98.49554 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 99,349.66 | 1 | 27,106 |
| 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 | | | 7,575.81000 | 7.57581 | 7,370,260 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------|---------------|
| R2048 | On | 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 | | | 7,396.03000 | 7.39603 | 7,190,480 | | 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 | | | 7,486.00000 | 7.48600 | 7,280,450 | | 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 | | | 4,746.46000 | 4.74646 | 4,534,830 | | 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 | | | 4,839.98000 | 4.83998 | 4,628,350 | | 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 | | | 4,652.76000 | 4.65276 | 4,441,130 | | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2015 | Bond Future | 9.25 | Call | | | 1,910.44000 | 1.91044 | 1,689,390 | | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2015 | Bond Future | 9.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2015 | Bond Future | 9.26 | Call | | | 2,008.25000 | 2.00825 | 1,787,200 | | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2015 | Bond Future | 9.26 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2015 | Bond Future | 9.24 | Call | | | 1,812.45000 | 1.81245 | 1,591,400 | | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2015 | Bond Future | 9.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 99,349.66 | 1 | 27,106 |
| R207 | On | 06/11/2014 | Bond Future | | | 7.63656 | 100.70117 | 7.62150 | 100.76401 | | 4.91 | 0.00 | 0 | 36,237 |
| R207 | On | 05/02/2015 | Bond Future | | | 7.70634 | 98.67016 | 7.68967 | 98.73674 | | 5.17 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | | | 7.74846 | 100.40268 | 7.72920 | 100.47625 | | 5.14 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 36,237 |
| R207 | On | 06/11/2014 | Bond Future | 7.34 | Call | | | 418.72000 | 0.41872 | 385,030 | 4.81 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.34 | Put | | | 1,602.31000 | 1.60231 | 1,631,460 | 4.81 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.35 | Call | | | 431.62000 | 0.43162 | 397,340 | 4.81 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.35 | Put | | | 1,572.87000 | 1.57287 | 1,601,430 | 4.81 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.36 | Call | | | 444.79000 | 0.44479 | 409,930 | 4.82 | 0.00 | 0 | 0 |
| R207 | On | 06/11/2014 | Bond Future | 7.36 | Put | | | 1,543.72000 | 1.54372 | 1,571,700 | 4.82 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.49 | Call | | | 3,498.69000 | 3.49869 | 3,435,750 | 5.38 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.49 | Put | | | 363.19000 | 0.36319 | 366,830 | 5.38 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.50 | Call | | | 3,530.29000 | 3.53029 | 3,467,230 | 5.38 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.50 | Put | | | 356.39000 | 0.35639 | 359,910 | 5.38 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.51 | Call | | | 3,561.97000 | 3.56197 | 3,498,810 | 5.38 | 0.00 | 0 | 0 |
| R207 | On | 05/02/2015 | Bond Future | 8.51 | Put | | | 349.69000 | 0.34969 | 353,110 | 5.38 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.26 | Call | | | 2,942.20000 | 2.94220 | 2,882,850 | 5.28 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.26 | Put | | | 938.99000 | 0.93899 | 953,210 | 5.28 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 7.73 | Call | | | 1,731.90000 | 1.73190 | 1,684,630 | 5.14 | 0.00 | 0 | 66 |
| R207 | On | 07/05/2015 | Bond Future | 7.73 | Put | | | 1,728.84000 | 1.72884 | 1,755,140 | 5.14 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.24 | Call | | | 2,890.89000 | 2.89089 | 2,831,910 | 5.28 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.24 | Put | | | 962.25000 | 0.96225 | 976,840 | 5.28 | 0.00 | 0 | 0 |

| 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 | 07/05/2015 | Bond Future | 8.25 | Call | | | 2,916.49000 | 2.91649 | 2,857,330 | 5.28 | 0.00 | 0 | 0 |
| R207 | On | 07/05/2015 | Bond Future | 8.25 | Put | | | 950.56000 | 0.95056 | 964,970 | 5.28 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 66 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 36,303 |
| R208 | On | 06/11/2014 | Bond Future | | | 7.82603 | 95.44012 | 7.80590 | 95.53658 | | 6.10 | 0.00 | 0 | 16,437 |
| R208 | On | 05/02/2015 | Bond Future | | | 7.89563 | 96.96668 | 7.87390 | 97.06732 | | 6.20 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | | | 7.93715 | 95.26622 | 7.91303 | 95.37422 | | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | | | 7.94958 | 97.09473 | 7.92546 | 97.19913 | | 6.05 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 16,437 |
| R208 | On | 06/11/2014 | Bond Future | 7.46 | Call | | | 414.10000 | 0.41410 | 372,580 | 5.96 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.45 | Call | | | 401.24000 | 0.40124 | 360,520 | 5.96 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.45 | Put | | | 2,126.71000 | 2.12671 | 2,182,450 | 5.96 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.46 | Put | | | 2,090.56000 | 2.09056 | 2,145,500 | 5.96 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 3,403.93000 | 3.40393 | 3,307,880 | 6.26 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 145.99000 | 0.14599 | 146,400 | 6.26 | 0.00 | 0 | 1,520 |
| R208 | On | 06/11/2014 | Bond Future | 7.44 | Call | | | 388.67000 | 0.38867 | 348,760 | 5.95 | 0.00 | 0 | 0 |
| R208 | On | 06/11/2014 | Bond Future | 7.44 | Put | | | 2,163.17000 | 2.16317 | 2,219,720 | 5.95 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.49 | Put | | | 604.12000 | 0.60412 | 616,850 | 6.35 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.50 | Call | | | 3,441.61000 | 3.44161 | 3,353,450 | 6.35 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.50 | Put | | | 593.45000 | 0.59345 | 605,930 | 6.35 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.51 | Call | | | 3,475.73000 | 3.47573 | 3,387,310 | 6.35 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.51 | Put | | | 582.94000 | 0.58294 | 595,160 | 6.35 | 0.00 | 0 | 0 |
| R208 | On | 05/02/2015 | Bond Future | 8.49 | Call | | | 3,407.62000 | 3.40762 | 3,319,710 | 6.35 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 7.99 | Call | | | 2,206.35000 | 2.20635 | 2,136,930 | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 7.99 | Put | | | 1,862.23000 | 1.86223 | 1,900,810 | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.00 | Call | | | 2,230.41000 | 2.23041 | 2,160,620 | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.00 | Put | | | 1,841.69000 | 1.84169 | 1,879,900 | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.01 | Call | | | 2,254.92000 | 2.25492 | 2,184,760 | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2015 | Bond Future | 8.01 | Put | | | 1,821.63000 | 1.82163 | 1,859,470 | 6.36 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 7.99 | Put | | | 2,152.44000 | 2.15244 | 2,191,920 | 6.05 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.00 | Put | | | 2,132.39000 | 2.13239 | 2,171,560 | 6.05 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.01 | Call | | | 2,477.77000 | 2.47777 | 2,412,220 | 6.05 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.01 | Put | | | 2,112.49000 | 2.11249 | 2,151,340 | 6.05 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.85 | Call | | | 4,796.93000 | 4.79693 | 4,710,080 | 6.32 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.85 | Put | | | 893.64000 | 0.89364 | 911,190 | 6.32 | 0.00 | 0 | 198 |
| R208 | On | 06/08/2015 | Bond Future | 7.99 | Call | | | 2,431.46000 | 2.43146 | 2,366,540 | 6.05 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.00 | Call | | | 2,454.56000 | 2.45456 | 2,389,330 | 6.05 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 1,718 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 18,155 |
| R209 | On | 06/11/2014 | Bond Future | | | 8.83816 | 76.03240 | 8.81832 | 76.18515 | | 13.78 | 0.00 | 0 | 25,626 |

| 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 | 05/02/2015 | Bond Future | | | 8.89653 | 77.24858 | 8.87587 | 77.40585 | | 14.28 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | | | 8.94059 | 75.45439 | 8.91878 | 75.61890 | | 15.00 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | | | 8.97106 | 76.90332 | 8.94928 | 77.06644 | | 14.67 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 25,626 |
| R209 | On | 06/11/2014 | Bond Future | 9.50 | Put | | | 357.05000 | 0.35705 | 356,720 | 14.10 | 0.00 | 0 | 5,500 |
| R209 | On | 06/11/2014 | Bond Future | 8.99 | Call | | | 2,618.04000 | 2.61804 | 2,487,620 | 13.78 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.00 | Put | | | 74.92000 | 0.07492 | 72,510 | 14.42 | 0.00 | 0 | 1,640 |
| R209 | On | 06/11/2014 | Bond Future | 9.05 | Call | | | 2,898.28000 | 2.89828 | 2,763,440 | 13.81 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 8.95 | Put | | | 1,434.37000 | 1.43437 | 1,459,930 | 13.75 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.01 | Call | | | 2,709.78000 | 2.70978 | 2,577,830 | 13.79 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.01 | Put | | | 1,253.70000 | 1.25370 | 1,274,500 | 13.79 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.50 | Call | | | 5,343.42000 | 5.34342 | 5,190,340 | 14.10 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.05 | Put | | | 62.40000 | 0.06240 | 60,150 | 14.42 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.58 | Call | | | 5,820.93000 | 5.82093 | 5,666,760 | 14.15 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.99 | Put | | | 1,311.85000 | 1.31185 | 1,334,180 | 13.78 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.00 | Call | | | 2,663.65000 | 2.66365 | 2,532,460 | 13.78 | 0.00 | 0 | 1,640 |
| R209 | On | 06/11/2014 | Bond Future | 9.00 | Put | | | 1,282.46000 | 1.28246 | 1,304,020 | 13.78 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 10.00 | Call | | | 8,398.87000 | 8.39887 | 8,243,710 | 14.42 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.95 | Call | | | 8,090.16000 | 8.09016 | 7,934,890 | 14.39 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.95 | Put | | | 88.61000 | 0.08861 | 86,090 | 14.39 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.05 | Put | | | 1,143.81000 | 1.14381 | 1,161,720 | 13.81 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.25 | Call | | | 3,921.06000 | 3.92106 | 3,775,110 | 13.94 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 9.25 | Put | | | 702.28000 | 0.70228 | 709,080 | 13.94 | 0.00 | 0 | 2,200 |
| R209 | On | 06/11/2014 | Bond Future | 10.05 | Call | | | 8,706.31000 | 8.70631 | 8,551,310 | 14.42 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.50 | Call | | | 905.60000 | 0.90560 | 826,790 | 13.52 | 0.00 | 0 | 5,500 |
| R209 | On | 06/11/2014 | Bond Future | 8.50 | Put | | | 3,422.90000 | 3.42290 | 3,496,840 | 13.52 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.75 | Call | | | 1,646.26000 | 1.64626 | 1,538,320 | 13.65 | 0.00 | 0 | 2,200 |
| R209 | On | 06/11/2014 | Bond Future | 8.75 | Put | | | 2,175.94000 | 2.17594 | 2,220,750 | 13.65 | 0.00 | 0 | 0 |
| R209 | On | 06/11/2014 | Bond Future | 8.95 | Call | | | 2,439.36000 | 2.43936 | 2,312,170 | 13.75 | 0.00 | 0 | 2,050 |
| R209 | On | 06/11/2014 | Bond Future | 9.58 | Put | | | 283.20000 | 0.28320 | 281,780 | 14.15 | 0.00 | 0 | 907 |
| R209 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 4,596.73000 | 4.59673 | 4,467,460 | 14.45 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 1,753.64000 | 1.75364 | 1,781,640 | 14.45 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.00 | Call | | | 3,455.76000 | 3.45576 | 3,340,350 | 14.28 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.00 | Put | | | 2,518.44000 | 2.51844 | 2,560,300 | 14.28 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 4,504.00000 | 4.50400 | 4,375,680 | 14.43 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 1,804.80000 | 1.80480 | 1,833,750 | 14.43 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 4,550.37000 | 4.55037 | 4,421,570 | 14.44 | 0.00 | 0 | 0 |
| R209 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 1,779.17000 | 1.77917 | 1,807,640 | 14.44 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.01 | Put | | | 3,454.14000 | 3.45414 | 3,506,120 | 15.01 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 8.99 | Call | | | 4,060.58000 | 4.06058 | 3,949,060 | 14.99 | 0.00 | 0 | 0 |

| 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 | 07/05/2015 | Bond Future | 8.99 | Put | | | 3,525.42000 | 3.52542 | 3,578,410 | 14.99 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.00 | Call | | | 4,099.34000 | 4.09934 | 3,987,320 | 15.00 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.00 | Put | | | 3,489.51000 | 3.48951 | 3,542,000 | 15.00 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2015 | Bond Future | 9.01 | Call | | | 4,138.53000 | 4.13853 | 4,026,000 | 15.01 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.01 | Put | | | 4,172.71000 | 4.17271 | 4,228,540 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.90 | Call | | | 8,486.04000 | 8.48604 | 8,348,070 | 15.28 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.90 | Put | | | 1,844.95000 | 1.84495 | 1,870,100 | 15.28 | 0.00 | 0 | 2,914 |
| R209 | On | 06/08/2015 | Bond Future | 8.99 | Call | | | 4,550.00000 | 4.55000 | 4,443,590 | 14.66 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 8.99 | Put | | | 4,245.47000 | 4.24547 | 4,302,180 | 14.66 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.00 | Call | | | 4,587.83000 | 4.58783 | 4,480,980 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.00 | Put | | | 4,208.81000 | 4.20881 | 4,265,080 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.01 | Call | | | 4,626.11000 | 4.62611 | 4,518,820 | 14.68 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 30,701 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 56,327 |
| R210 | On | 06/11/2014 | Bond Future | | | 173.30832 | 173.30832 | 172.41963 | 172.41963 | | | 6,932,332.80 | 40 | 642 |
| R210 | On | 05/02/2015 | Bond Future | | | 176.10081 | 176.10081 | 175.20259 | 175.20259 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 6,932,332.80 | 40 | 642 |
| 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 | | | 3,409.63000 | 3.40963 | 4,298,320 | | 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 | | | 3,429.63000 | 3.42963 | 4,318,320 | | 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 | | | 3,419.63000 | 3.41963 | 4,308,320 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.01 | Call | | | 192.59000 | 0.19259 | 1,090,810 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 174.99 | Call | | | 212.59000 | 0.21259 | 1,110,810 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 174.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.00 | Call | | | 202.59000 | 0.20259 | 1,100,810 | | 0.00 | 0 | 0 |
| R210 | On | 05/02/2015 | Bond Future | 175.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 6,932,332.80 | 40 | 642 |
| R211 | On | 06/11/2014 | Bond Future | | | 132.15842 | 132.15842 | 132.17061 | 132.17061 | | | 0.00 | 0 | 1,070 |
| R211 | On | 05/02/2015 | Bond Future | | | 132.68600 | 132.68600 | 132.70199 | 132.70199 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 1,070 |
| 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 | | | 2,180.61000 | 2.18061 | 2,168,420 | | 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 | | | 2,170.61000 | 2.17061 | 2,158,420 | | 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 | | | 2,160.61000 | 2.16061 | 2,148,420 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R211 | On | 05/02/2015 | Bond Future | 133.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.01 | Put | | | 308.01000 | 0.30801 | 324,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 132.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 132.99 | Put | | | 288.01000 | 0.28801 | 304,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/02/2015 | Bond Future | 133.00 | Put | | | 298.01000 | 0.29801 | 314,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 1,070 |
| R212 | On | 06/11/2014 | Bond Future | | | 137.21007 | 137.21007 | 137.03556 | 137.03556 | | | 5,762,822.94 | 42 | 14,864 |
| R212 | On | 05/02/2015 | Bond Future | | | 137.66274 | 137.66274 | 137.48906 | 137.48906 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 5,762,822.94 | 42 | 14,864 |
| R212 | On | 06/11/2014 | Bond Future | 135.00 | Call | | | 2,035.56000 | 2.03556 | 2,210,070 | | 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 | | | 2,025.56000 | 2.02556 | 2,200,070 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/11/2014 | Bond Future | 134.99 | Call | | | 2,045.56000 | 2.04556 | 2,220,070 | | 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 | 05/02/2015 | Bond Future | 137.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 137.99 | Put | | | 500.94000 | 0.50094 | 327,260 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.00 | Put | | | 510.94000 | 0.51094 | 337,260 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/02/2015 | Bond Future | 138.01 | Put | | | 520.94000 | 0.52094 | 347,260 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 5,762,822.94 | 42 | 14,864 |
| R213 | On | 06/11/2014 | Bond Future | | | 8.73351 | 86.45227 | 8.71877 | 86.56545 | | 11.99 | 86,452.27 | 1 | 29,313 |
| R213 | On | 05/02/2015 | Bond Future | | | 8.79875 | 87.83474 | 8.78325 | 87.95206 | | 12.52 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | | | 8.84452 | 85.82789 | 8.82790 | 85.95225 | | 13.18 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 86,452.27 | 1 | 29,313 |
| R213 | On | 06/11/2014 | Bond Future | 8.84 | Call | | | 2,385.71000 | 2.38571 | 2,282,630 | 12.04 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.84 | Put | | | 1,461.25000 | 1.46125 | 1,471,350 | 12.04 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.85 | Call | | | 2,429.71000 | 2.42971 | 2,326,030 | 12.05 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.85 | Put | | | 1,429.64000 | 1.42964 | 1,439,140 | 12.05 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.86 | Call | | | 2,474.13000 | 2.47413 | 2,369,870 | 12.06 | 0.00 | 0 | 0 |
| R213 | On | 06/11/2014 | Bond Future | 8.86 | Put | | | 1,398.54000 | 1.39854 | 1,407,460 | 12.06 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.24 | Call | | | 4,957.42000 | 4.95742 | 4,852,490 | 12.81 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.24 | Put | | | 1,595.68000 | 1.59568 | 1,608,070 | 12.81 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.25 | Call | | | 5,005.59000 | 5.00559 | 4,900,370 | 12.81 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.25 | Put | | | 1,572.41000 | 1.57241 | 1,584,510 | 12.81 | 0.00 | 0 | 0 |
| R213 | On | 05/02/2015 | Bond Future | 9.26 | Call | | | 5,054.16000 | 5.05416 | 4,948,640 | 12.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 05/02/2015 | Bond Future | 9.26 | Put | | | 1,549.63000 | 1.54963 | 1,561,430 | 12.82 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.74 | Call | | | 3,451.52000 | 3.45152 | 3,368,530 | 13.05 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.74 | Put | | | 4,113.62000 | 4.11362 | 4,154,990 | 13.05 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.75 | Call | | | 3,487.17000 | 3.48717 | 3,403,770 | 13.05 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.75 | Put | | | 4,073.57000 | 4.07357 | 4,114,530 | 13.05 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.76 | Call | | | 3,523.02000 | 3.52302 | 3,439,210 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2015 | Bond Future | 8.76 | Put | | | 4,033.82000 | 4.03382 | 4,074,370 | 13.06 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 86,452.27 | 1 | 29,313 |
| R214 | On | 06/11/2014 | Bond Future | | | 8.90799 | 76.97542 | 8.88812 | 77.13571 | | 14.39 | 0.00 | 0 | 6,057 |
| R214 | On | 05/02/2015 | Bond Future | | | 8.96725 | 78.20632 | 8.94656 | 78.37131 | | 15.06 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | | | 9.00965 | 76.28403 | 8.98786 | 76.45634 | | 15.91 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 6,057 |
| R214 | On | 06/11/2014 | Bond Future | 9.65 | Put | | | 313.37000 | 0.31337 | 311,780 | 14.84 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.66 | Call | | | 6,141.97000 | 6.14197 | 5,979,980 | 14.85 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.66 | Put | | | 304.57000 | 0.30457 | 302,870 | 14.85 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.80 | Call | | | 7,018.08000 | 7.01808 | 6,855,070 | 14.94 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.80 | Put | | | 202.39000 | 0.20239 | 199,670 | 14.94 | 0.00 | 0 | 2,500 |
| R214 | On | 06/11/2014 | Bond Future | 9.20 | Call | | | 3,467.19000 | 3.46719 | 3,320,150 | 14.53 | 0.00 | 0 | 2,500 |
| R214 | On | 06/11/2014 | Bond Future | 9.20 | Put | | | 1,014.27000 | 1.01427 | 1,027,520 | 14.53 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.64 | Call | | | 6,018.12000 | 6.01812 | 5,856,370 | 14.83 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.64 | Put | | | 322.39000 | 0.32239 | 320,930 | 14.83 | 0.00 | 0 | 0 |
| R214 | On | 06/11/2014 | Bond Future | 9.65 | Call | | | 6,079.99000 | 6.07999 | 5,918,110 | 14.84 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.49 | Call | | | 5,660.52000 | 5.66052 | 5,517,680 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.49 | Put | | | 1,517.32000 | 1.51732 | 1,539,470 | 15.39 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.50 | Call | | | 5,711.35000 | 5.71135 | 5,568,120 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.50 | Put | | | 1,495.48000 | 1.49548 | 1,517,240 | 15.40 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.51 | Call | | | 5,762.33000 | 5.76233 | 5,618,710 | 15.41 | 0.00 | 0 | 0 |
| R214 | On | 05/02/2015 | Bond Future | 9.51 | Put | | | 1,473.91000 | 1.47391 | 1,495,280 | 15.41 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.15 | Call | | | 4,735.18000 | 4.73518 | 4,612,980 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.15 | Put | | | 3,468.40000 | 3.46840 | 3,518,510 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.16 | Call | | | 4,777.29000 | 4.77729 | 4,654,600 | 16.03 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.16 | Put | | | 3,433.53000 | 3.43353 | 3,483,150 | 16.03 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.14 | Call | | | 4,693.24000 | 4.69324 | 4,571,530 | 16.01 | 0.00 | 0 | 0 |
| R214 | On | 07/05/2015 | Bond Future | 9.14 | Put | | | 3,503.57000 | 3.50357 | 3,554,170 | 16.01 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 5,000 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 11,057 |
| Total for Bond | | | | | | | | | | | | 337,280,256.28 | 2,593 | 386,290 |
| IR CAN | On | 06/11/2014 | Can-Do Interest Rate | | | 144.64246 | 144.64246 | 144.58584 | 144.58584 | | | 0.00 | 64 | 571 |
| Total IR CANDO ICAA Future | | | | | | | | | | | | 0.00 | 64 | 571 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IR CANDO ICAA | | | | | | | | | | 0.00 | 64 | 571 |
| Total for Can-Do Interest Rate | | | | | | | | | | 0.00 | 64 | 571 |
| AIR03/F On 09/03/2016 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIR03/R157 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| 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 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 06/11/2014 GOVI | | | 465.45300 | 465.45300 | 465.86400 | 465.86400 | | | 13,963,590.00 | 3 | 396 |
| GOVI On 05/02/2015 GOVI | | | 472.89300 | 472.89300 | 473.32600 | 473.32600 | | | 0.00 | 0 | 45 |
| GOVI On 07/05/2015 GOVI | | | 481.17600 | 481.17600 | 481.64900 | 481.64900 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 13,963,590.00 | 3 | 441 |
| 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 | | | 168,540.00000 | 16.85400 | 164,430,000 | | 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 | | | 168,740.00000 | 16.87400 | 164,630,000 | | 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 | | | 168,640.00000 | 16.86400 | 164,530,000 | | 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 | | | 133,360.00000 | 13.33600 | 129,030,000 | | 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 | | | 133,260.00000 | 13.32600 | 128,930,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| GOVI On 05/02/2015 GOVI | 460.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/02/2015 GOVI | 460.01 | Call | | | 133,160.00000 | 13.31600 | 128,830,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.01 | Call | | | 316,390.00000 | 31.63900 | 311,660,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 449.99 | Call | | | 316,590.00000 | 31.65900 | 311,860,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 449.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.00 | Call | | | 316,490.00000 | 31.64900 | 311,760,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2015 GOVI | 450.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 13,963,590.00 | 3 | 441 |
| Total for GOVI | | | | | | | | | 13,963,590.00 | 3 | 441 |
| AL12 On 06/11/2014 Index Future | | | 512.45000 | 512.45000 | 513.13000 | 513.13000 | | | 0.00 | 0 | 0 |
| AL12 On 05/02/2015 Index Future | | | 520.64000 | 520.64000 | 521.35000 | 521.35000 | | | 0.00 | 0 | 0 |
| AL12 On 07/05/2015 Index Future | | | 529.76000 | 529.76000 | 530.51800 | 530.51800 | | | 0.00 | 0 | 0 |
| Total AL12 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL12 | | | | | | | | | 0.00 | 0 | 0 |
| AL37 On 06/11/2014 Index Future | | | 435.80600 | 435.80600 | 436.02400 | 436.02400 | | | 0.00 | 0 | 0 |
| AL37 On 05/02/2015 Index Future | | | 442.77100 | 442.77100 | 443.00800 | 443.00800 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 06/11/2014 Index Future | | | 512.97600 | 512.97600 | 513.48400 | 513.48400 | | | 0.00 | 0 | 1 |
| AL7T On 05/02/2015 Index Future | | | 521.17500 | 521.17500 | 521.70900 | 521.70900 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 1 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 1 |
| ALBI On 06/11/2014 Index Future | | | 466.93500 | 466.93500 | 467.37800 | 467.37800 | | | 0.00 | 0 | 586 |
| ALBI On 05/02/2015 Index Future | | | 474.39800 | 474.39800 | 474.86500 | 474.86500 | | | 0.00 | 0 | 65 |
| ALBI On 07/05/2015 Index Future | | | 482.70800 | 482.70800 | 483.21600 | 483.21600 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 651 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 651 |
| IGOV On 06/11/2014 Index Future | | | 219.33100 | 219.33100 | 219.02600 | 219.02600 | | | 0.00 | 0 | 1,194 |
| IGOV On 05/02/2015 Index Future | | | 222.86300 | 222.86300 | 222.56000 | 222.56000 | | | 0.00 | 0 | 0 |
| IGOV On 07/05/2015 Index Future | | | 226.79300 | 226.79300 | 226.50100 | 226.50100 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,194 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,194 |
| ILBI On 06/11/2014 Index Future | | | 594.10200 | 594.10200 | 593.21400 | 593.21400 | | | 0.00 | 0 | 0 |
| ILBI On 05/02/2015 Index Future | | | 603.56400 | 603.56400 | 602.66700 | 602.66700 | | | 0.00 | 0 | 157 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 157 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|----------------------|----------------------|
| Total for Index | | | | | | | | | 0.00 | 0 | 2,003 |
| JIBAR F On 17/09/2014 Jibar Future | | | 6.11000 | 93.89000 | 6.11000 | 93.89000 | | | 0.00 | 0 | 33,000 |
| JIBAR F On 15/10/2014 Jibar Future | | | 6.17000 | 93.83000 | 6.17000 | 93.83000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/11/2014 Jibar Future | | | 6.21000 | 93.79000 | 6.21000 | 93.79000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/12/2014 Jibar Future | | | 6.28000 | 93.72000 | 6.28000 | 93.72000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/01/2015 Jibar Future | | | 6.32000 | 93.68000 | 6.32000 | 93.68000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/02/2015 Jibar Future | | | 6.39000 | 93.61000 | 6.39000 | 93.61000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/03/2015 Jibar Future | | | 6.45000 | 93.55000 | 6.45000 | 93.55000 | | | 0.00 | 0 | 2,850 |
| JIBAR F On 17/06/2015 Jibar Future | | | 6.61000 | 93.39000 | 6.61000 | 93.39000 | | | 0.00 | 0 | 5,000 |
| JIBAR F On 16/09/2015 Jibar Future | | | 6.78000 | 93.22000 | 6.78000 | 93.22000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/12/2015 Jibar Future | | | 6.95000 | 93.05000 | 6.95000 | 93.05000 | | | 0.00 | 0 | 0 |
| JIBAR F On 16/03/2016 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/06/2016 Jibar Future | | | 7.25000 | 92.75000 | 7.25000 | 92.75000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 40,850 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 40,850 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 40,850 |
| 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 : | | | | | | | | | 351,243,846.28 | 2,660 | 430,155 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98411 | | | 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 | | | 7.08000 | 104.68897 | 7.08000 | 104.66918 | | | 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 | 101.21608 | | | 0.00 | 1,000,000,000 | 5,834,240,000 |
| Total AA04 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 5,834,240,000 |
| Total For AA04 | | | | | | | | | 0.00 | 1,000,000,000 | 5,834,240,000 |
| AA05 On 22/03/2019 Spot Bond | | | 8.49500 | 106.87820 | 8.49500 | 106.85404 | | | 0.00 | 0 | 5,000,000,000 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For AA05 | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.82688 | | | 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 | | | 9.21000 | 104.84649 | 9.21000 | 104.82070 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------------------|-----------------------|-----------------------|--------------------|----------------------|
| 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 | 100.03824 | | | 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 | 100.12373 | | | 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 | | | 9.36000 | 98.55634 | 9.36000 | 98.53184 | | | 0.00 | 0 | 0 |
| Total AB013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB013 | | | | | | | | | 0.00 | 0 | 0 |
| AB06 On 27/03/2015 Spot Bond | | | 7.20000 | 103.88360 | 7.20000 | 103.86363 | 178,882,284,960,000.00 | | 24,844,761,800 | 14,139,180,900 | |
| Total AB06 SPOT | | | | | | | 178,882,284,960,000.00 | 24,844,761,800 | 14,139,180,900 | | |
| Total For AB06 | | | | | | | 178,882,284,960,000.00 | 24,844,761,800 | 14,139,180,900 | | |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48545 | | | 0.00 | 0 | 1,500,000,000 |
| Total AB08 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB08 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AB09 On 03/05/2017 Spot Bond | | | 8.57000 | 107.26466 | 8.57000 | 107.24020 | 21,767,800,000,000.00 | | 2,540,000,000 | 1,770,000,000 | |
| Total AB09 SPOT | | | | | | | 21,767,800,000,000.00 | 2,540,000,000 | 1,770,000,000 | | |
| Total For AB09 | | | | | | | 21,767,800,000,000.00 | 2,540,000,000 | 1,770,000,000 | | |
| ABCPI2 On 20/09/2014 Spot Bond | | | 1.50000 | 138.92212 | 1.50000 | 138.90822 | | | 0.00 | 0 | 0 |
| Total ABCPI2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI2 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.40000 | 126.87062 | 2.40000 | 270.20581 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN04 On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.67212 | | | 0.00 | 0 | 0 |
| Total ABFN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN04 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN06 On 17/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.01820 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total ABFN06 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For ABFN06 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39966 | | | 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 | 101.45781 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.49643 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96866 | | | | 0.00 | 0 | 10,000,000,000 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| ABFN10 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04767 | | | | 0.00 | 0 | 500,000,000 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABFN11 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89373 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLI03 On 15/03/2015 Spot Bond | | | 3.10000 | 131.38816 | 3.10000 | 131.36943 | | | | 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 | | | 4.25000 | 119.21179 | 4.25000 | 119.19106 | | | | 0.00 | 0 | 0 |
| Total ABLI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABLI05 On 18/02/2018 Spot Bond | | | 5.00000 | 103.60423 | 5.00000 | 103.58421 | | | | 0.00 | 0 | 0 |
| Total ABLI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABLI05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN03U On 12/03/2015 Spot Bond | | | 100.00000 | 65.37498 | 100.00000 | 65.21660 | | | | 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 | | | 2.14000 | 170.99693 | 2.14000 | 170.97692 | | | | 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 | 161.81491 | 2.76000 | 161.79324 | | | | 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 | | | 2.17000 | 172.68222 | 2.17000 | 172.66184 | | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN14 On 10/10/2033 Spot Bond | | | 1.84000 | 183.90885 | 1.84000 | 183.88878 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 7.96625 | 76.92919 | 7.96625 | 76.89688 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 7.96625 | 76.92919 | 7.96625 | 76.89688 | | | | 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 | 93.53000 | | | | 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 | 101.33652 | | | | 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 | 93.21000 | | | | 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 | 92.25000 | | | | 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 | 92.57000 | | | | 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 | 89.88000 | | | | 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 | 89.27000 | | | | 0.00 | 0 | 0 |
| Total ABN46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN46 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92668 | | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82243 | | | | 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 | 88.92000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN49 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN50 On 21/12/2014 Spot Bond | | | 7.10500 | 102.08966 | 7.10500 | 102.07022 | | | | 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 | 88.92000 | | | | 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 | 92.05000 | | | | 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 | 89.31000 | | | | 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 | 101.12389 | | | | 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 | | | 7.37000 | 112.15933 | 7.37000 | 112.13727 | | | | 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 | 100.84479 | | | | 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 | 86.57000 | | | | 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 | 86.30000 | | | | 0.00 | 0 | 0 |
| Total ABN60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN60 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 2.62000 | 94.52785 | 2.62000 | 106.77676 | | | | 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 | | | 2.51500 | 102.03769 | 2.51500 | 158.34768 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 2.44000 | 116.22773 | 2.44000 | 209.60591 | | | | 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 | 85.75000 | | | | 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 | | | 9.58500 | 89.42557 | 9.58500 | 89.38008 | | | | 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 | 96.08000 | | | | 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 | 102.90000 | | | | 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 | 102.73397 | | | | 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 | 91.99000 | | | | 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 | 100.81000 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN75 On 07/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN75 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 108.11908 | 9.63000 | 108.09130 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN78 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.59500 | 108.37979 | 9.59500 | 108.32431 | | | | 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 | | | 8.91500 | 92.13858 | 8.91500 | 92.09469 | | | | 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 | 102.36000 | | | | 0.00 | 0 | 0 |
| Total ABN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN81 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN82 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.37000 | | | | 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 | | | 9.69000 | 107.67423 | 9.69000 | 107.61858 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN88 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 88.80000 | | | | 0.00 | 0 | 0 |
| Total ABN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN88 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60995 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53794 | | | | 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 | | | 8.12000 | 109.73440 | 8.12000 | 109.71066 | | | | 0.00 | 0 | 1,430,000,000 |
| Total ABS10 SPOT | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| Total For ABS10 | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.92000 | 106.12209 | 8.92000 | 106.09679 | | | | 0.00 | 0 | 500,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABS5 On 01/05/2015 Spot Bond | | | 7.03000 | 103.49269 | 7.03000 | 103.47326 | | | | 0.00 | 0 | 0 |
| Total ABS5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS5 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.82500 | 99.17413 | 8.82500 | 99.15073 | | | | 0.00 | 0 | 5,590,000,000 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 5,590,000,000 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 5,590,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.81500 | 96.97958 | 9.81500 | 96.95434 | | | | 0.00 | 0 | 1,460,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 1,460,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 1,460,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 7.73000 | 106.52641 | 7.73000 | 106.50446 | | | | 0.00 | 0 | 0 |
| Total ABS9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.21000 | 216.36812 | 2.21000 | 274.07314 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 31/01/2017 Spot Bond | | | 1.44000 | 126.06077 | 1.44000 | 128.84715 | | | | 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 | | | 2.12000 | 128.28123 | 2.12000 | 130.82758 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.00484 | 100.00000 | 0.00482 | | | | 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 | 65.04567 | 100.00000 | 64.88810 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL01U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02€ On 15/09/2015 Spot Bond | | | 11.53000 | 107.96823 | 11.53000 | 107.93535 | | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02€ On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.18310 | | | | 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 | 4.15942 | 100.00000 | 4.14934 | | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL03€ On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.18779 | | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL03€ On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.25406 | | | | 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 | 24.79205 | 100.00000 | 24.73199 | | | | 0.00 | 0 | 0 |
| Total ACL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL03U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL04€ On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.17841 | | | | 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 | 64.84531 | 11.00000 | 64.80824 | | | | 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 | 24.79205 | 100.00000 | 24.73199 | | | | 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 |
| ACL07€ 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 |
| ACL07€ On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL074 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL074 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53938 | | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL076 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.69306 | | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL077 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.47084 | | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL078 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.51715 | | | | 0.00 | 0 | 0 |
| Total ACL080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL080 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL080 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53752 | | | | 0.00 | 0 | 0 |
| Total ACL081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL081 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL081 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56538 | | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56538 | | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56883 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.68145 | | | | 0.00 | 0 | 0 |
| Total ACL085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL085 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL085 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56883 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56193 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 91.04339 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.67839 | | | | 0.00 | 0 | 0 |
| Total ACL089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 26/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.29173 | | | | 0.00 | 0 | 0 |
| Total ACL092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL092 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL092 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48939 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.53546 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.55394 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.51691 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43380 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2019 Spot Bond | | | 9.34500 | 104.48766 | 9.34500 | 104.53541 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.64966 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL118 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.32180 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL120 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 |
| ACL122 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 84.85541 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 167.15732 | | | | 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 | 167.23554 | | | | 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 | 101.47075 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL130 On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 100,000,000 |
| Total ACL130 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ACL130 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ACL131 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.42444 | | | | 0.00 | 0 | 0 |
| Total ACL131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL131 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL132 On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.41333 | | | | 0.00 | 0 | 0 |
| Total ACL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL132 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL133 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.47963 | | | | 0.00 | 0 | 0 |
| Total ACL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL133 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL134 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87534 | | | | 0.00 | 0 | 0 |
| Total ACL134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL134 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL135 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.47811 | | | | 0.00 | 0 | 0 |
| Total ACL135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL135 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15011 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.11028 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.86631 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.48676 | | | | 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 | 102.88780 | | | | 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 | 101.47633 | | | | 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 | 102.68592 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL152 On 20/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.29863 | | | | 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 | 101.26709 | | | | 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 | 101.32831 | | | | 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 | 101.44319 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37830 | | | | 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 | 101.30420 | | | | 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 | 101.32460 | | | | 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 | 104.46158 | 10.23000 | 104.43326 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.34483 | | | | 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 | 101.31347 | | | | 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 | 119.95035 | | | | 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 | | | 9.43500 | 103.20704 | 9.43500 | 103.18104 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43756 | | | | 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 | 115.13355 | 1.75000 | 115.18914 | | | | 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 | 101.59590 | | | | 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 | 101.32627 | | | | 0.00 | 0 | 0 |
| Total ACL172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL172 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39398 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43934 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.34861 | | | | 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 | 101.43028 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.07907 | | | | 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 | 100.83189 | | | | 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 | 103.25318 | | | | 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 | 101.33227 | | | | 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 | 102.57906 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.43028 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40506 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.48364 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50771 | | | | 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 | 101.87478 | | | | 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 | 102.15178 | | | | 0.00 | 0 | 0 |
| Total ACL192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL192 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.51336 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.51336 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58436 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40306 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60430 | | | | 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 | 103.75968 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58436 | | | | 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 | 93.94248 | | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.54486 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.51188 | | | | 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 | 119.60515 | | | | 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 | 120.45281 | | | | 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 | 101.31230 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29959 | | | | 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 | 100.12658 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33409 | | | | 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 | 98.32546 | | | | 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 | 101.39398 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.31412 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.31230 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.45411 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.36129 | | | | 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 | 100.58150 | | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56357 | | | | 0.00 | 0 | 0 |
| Total ADCB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB03 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP0 On 25/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total 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 | 101.57473 | | | | 0.00 | 0 | 0 |
| Total ADCP08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP08 | | | | | | | | | | 0.00 | 0 | 0 |
| AER01I On 18/11/2016 Spot Bond | | | 100.00000 | 13.75129 | 100.00000 | 13.71798 | | | | 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 | 100.09994 | | | | 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 | 100.10985 | | | | 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 | 100.11643 | | | | 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 | 100.79767 | | | | 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 | 100.87892 | | | | 0.00 | 0 | 0 |
| Total AHF2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C On 18/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.98710 | | | | 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 | 100.75382 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2016 Spot Bond | | | 7.90500 | 100.34109 | 7.90500 | 100.31984 | | | | 0.00 | 0 | 0 |
| Total AHF3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.97371 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 101.13438 | | | | 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 | | | 8.41500 | 104.47558 | 8.41500 | 104.45218 | | | | 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 | | | 9.29000 | 117.82088 | 9.29000 | 117.79165 | | | | 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 | 93.44634 | 100.00000 | 93.21503 | | | | 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 | | | 7.18000 | 110.32210 | 7.18000 | 110.30096 | | | | 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 | 88.18947 | 100.00000 | 87.98196 | | | | 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 | | | 9.32500 | 101.78739 | 9.32500 | 101.76218 | | | | 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 | 15.25504 | 100.00000 | 15.22129 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.06000 | 101.97282 | 10.06000 | 101.94562 | | | | 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 | | | 2.76500 | 163.19121 | 2.76500 | 163.16934 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.69165 | | | | 0.00 | 0 | 4,780,000,000 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 4,780,000,000 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 4,780,000,000 |
| ANG01 On 06/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.41818 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ANG011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG011 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG01:On 06/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.78308 | | | | 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 | 100.80561 | | | | 0.00 | 0 | 0 |
| Total ANG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG08 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00:On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00:On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35626 | | | | 0.00 | 0 | 0 |
| Total ASN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN004 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00:On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.94319 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00:On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24020 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00:On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: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 |
| ASN01:On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01:On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.34861 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78117 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01:On 09/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.93527 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN013 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN013 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN014 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33500 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN015 On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.23000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN016 On 09/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.71583 | | | | 0.00 | 0 | 0 |
| Total ASN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN017 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN017 On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.96835 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN020 On 07/12/2033 Spot Bond | | | 2.69000 | 127.28966 | 2.69000 | 289.54758 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN022 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.91976 | | | | 0.00 | 0 | 0 |
| Total ASN023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN023 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN023 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN024 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN024 On 07/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.69200 | | | | 0.00 | 0 | 0 |
| Total ASN025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN025 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN025 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.63008 | | | | 0.00 | 0 | 1,500,000,000 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ASN028 On 14/08/2017 Spot Bond | | | 100.00000 | 13.37513 | 100.00000 | 13.36028 | | | | 0.00 | 0 | 0 |
| Total ASN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN031 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.43866 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 101.22148 | | | | 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 | 101.20331 | | | | 0.00 | 0 | 0 |
| Total BAR003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR003 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17584 | | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 8.90500 | 106.98797 | 8.90500 | 106.96251 | | | | 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 | 101.14751 | | | | 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 | 101.61125 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.95930 | | | | 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 | 100.39595 | | | | 0.00 | 0 | 120,000,000 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05754 | | | | 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 | | | 9.49000 | 102.49180 | 9.49000 | 102.46584 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW2 On 02/10/2015 Spot Bond | | | 7.33500 | 109.18791 | 7.33500 | 109.16641 | | | | 0.00 | 0 | 0 |
| Total BAW2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW2 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 35.97028 | 100.00000 | 35.81210 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total BAW20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW20U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26687 | | | | 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 | 101.15285 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total BAW6 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For BAW6 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| BAW7 On 02/10/2014 Spot Bond | | | 7.54500 | 103.61535 | 7.54500 | 103.59409 | | | | 0.00 | 0 | 0 |
| Total BAW7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW7 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 8.72000 | 107.25159 | 8.72000 | 107.22657 | | | | 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 | | | 11.04933 | 104.16288 | 11.04933 | 103.20035 | | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA02 On 30/09/2015 Spot Bond | | | 11.10164 | 102.21484 | 11.10164 | 102.02787 | | | | 0.00 | 0 | 0 |
| Total BAYA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA03 On 30/09/2015 Spot Bond | | | 11.12761 | 102.15327 | 11.12761 | 101.99465 | | | | 0.00 | 0 | 0 |
| Total BAYA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA04 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65312 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA05 On 31/12/2015 Spot Bond | | | 11.15358 | 102.02138 | 11.15358 | 101.93424 | | | | 0.00 | 0 | 0 |
| Total BAYA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 31/12/2017 Spot Bond | | | 11.79578 | 101.83841 | 11.79578 | 101.81695 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA07 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.69250 | | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.69250 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.69257 | | | | 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 | | | 11.29933 | 101.33271 | 11.29933 | 101.50228 | | | | 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 | | | 11.24399 | 103.11276 | 11.24399 | 102.02067 | | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA14 On 30/09/2015 Spot Bond | | | 11.10164 | 102.21484 | 11.10164 | 102.02787 | | | | 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 | | | 11.13276 | 102.41097 | 11.13276 | 102.18945 | | | | 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 | | | 10.29258 | 97.01512 | 10.29258 | 101.73245 | | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60592 | | | | 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 | 101.58992 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.58992 | | | | 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 | 101.50414 | | | | 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 | 99.92828 | | | | 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 | | | 11.05925 | 100.45448 | 11.05925 | 100.90769 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 11.49500 | 100.87286 | 11.49500 | 100.73740 | | | | 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 | 101.54314 | | | | 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 | | | 11.42000 | 70.61710 | 11.42000 | 98.49610 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92822 | | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA28 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.45642 | | | | 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 | 90.48677 | 9.28000 | 101.43112 | | | | 0.00 | 0 | 0 |
| Total BAYA30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.54185 | | | | 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 | | | 11.30500 | 69.26258 | 11.30500 | 98.15826 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49590 | | | | 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 | 101.53420 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53420 | | | | 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 | 99.80121 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 31/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.47750 | | | | 0.00 | 0 | 0 |
| Total BAYA37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA37 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57415 | | | | 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 | 101.28112 | | | | 0.00 | 0 | 0 |
| Total BAYA40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA40 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.92829 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57415 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48057 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51939 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.57425 | | | | 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 | 101.13331 | | | | 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 | | | 14.04933 | 104.58275 | 14.04933 | 103.65669 | | | | 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 | | | 15.22423 | 102.68525 | 15.22423 | 102.68538 | | | | 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 | | | 14.09600 | 102.55382 | 14.09600 | 102.41240 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.03049 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.03049 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.03049 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.10657 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76363 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC10 On 31/12/2016 Spot Bond | | | 100.00000 | 19.71730 | 100.00000 | 19.67990 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD11 On 30/06/2035 Spot Bond | | | 100.00000 | 21.56543 | 100.00000 | 21.51319 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD21 On 30/06/2035 Spot Bond | | | 100.00000 | 19.62696 | 100.00000 | 19.57942 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 12.11541 | 100.00000 | 12.08606 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD41 On 30/06/2035 Spot Bond | | | 100.00000 | 12.11541 | 100.00000 | 12.08606 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD51 On 30/06/2035 Spot Bond | | | 100.00000 | 14.64811 | 100.00000 | 14.61263 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD61 On 30/06/2035 Spot Bond | | | 100.00000 | 12.69233 | 100.00000 | 12.66159 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 | 100.68856 | | | | 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 | 100.68611 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ05 On 07/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.87059 | | | | 0.00 | 0 | 0 |
| Total BCJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92603 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 8.24965 | 100.00000 | 8.22966 | | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 8.24965 | 100.00000 | 8.22966 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP84I On 05/09/2014 Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | 0 |
| Total BCP84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP84U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP85I On 24/10/2014 Spot Bond | | | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0 |
| Total BCP85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP85U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP86I On 19/11/2014 Spot Bond | | | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0 |
| Total BCP86U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP86U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.11000 | 103.80868 | 2.11000 | 177.69086 | | | | 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 | | | 8.21000 | 94.97912 | 8.21000 | 149.48009 | | | | 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 | | | 8.21000 | 96.28367 | 8.21000 | 149.82378 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.59500 | 99.13855 | 8.59500 | 99.11576 | | | 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 | 101.68667 | | | 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 | 101.35867 | | | 0.00 | 0 | 0 |
| Total BD311F SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311F | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 7.90500 | 100.55870 | 7.90500 | 100.53751 | | 474,300,000,000.00 | | 60,000,000 | 160,000,000 |
| Total BEER02 SPOT | | | | | | | | 474,300,000,000.00 | | 60,000,000 | 160,000,000 |
| Total For BEER02 | | | | | | | | 474,300,000,000.00 | | 60,000,000 | 160,000,000 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78321 | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.73125 | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74628 | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | 0.00 | 0 | 0 |
| BG22B On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79637 | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.84643 | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22D On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98612 | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | 0.00 | 0 | 0 |
| BG22YU On 21/07/2016 Spot Bond | | | 100.00000 | 22.99630 | 100.00000 | 22.94059 | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.52128 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.54776 | | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55910 | | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56288 | | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.60822 | | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66858 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 14.39984 | 100.00000 | 14.36495 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32Y: On 30/10/2016 Spot Bond | | | 100.00000 | 14.39984 | 100.00000 | 14.36495 | | | | 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 | 101.34447 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45108 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48015 | | | | 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 | | | 8.27000 | 105.15763 | 8.27000 | 105.13447 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56735 | | | | 0.00 | 1,000,000,000 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total BG42B SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For BG42B | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72221 | | | | 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 | 10.27872 | 100.00000 | 10.25382 | | | | 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 | 10.27872 | 100.00000 | 10.25382 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77653 | | | | 0.00 | 50,000,000 | 60,000,000 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 50,000,000 | 60,000,000 |
| Total For BID04 | | | | | | | | | | 0.00 | 50,000,000 | 60,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.10163 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.60500 | 66.96918 | 8.60500 | 102.35626 | | | | 0.00 | 0 | 1,500,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| BIDC39 On 04/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.84224 | | | | 0.00 | 0 | 0 |
| Total BIDC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC39 | | | | | | | | | | 0.00 | 0 | 0 |
| BIDC40 On 16/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.11204 | | | | 0.00 | 0 | 0 |
| Total BIDC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC40 | | | | | | | | | | 0.00 | 0 | 0 |
| BIDC41 On 06/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.36918 | | | | 0.00 | 0 | 0 |
| Total BIDC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC41 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.09959 | | | | 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 | 100.11634 | | | | 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 | 100.08961 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.09399 | | | | 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 | 100.10193 | | | | 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 | 100.13477 | | | | 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 | 100.21766 | | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | | | | 0.00 | 0 | 0 |
| BSR11L On 19/06/2015 Spot Bond | | | 100.00000 | 64.90589 | 100.00000 | 64.74865 | | | | 0.00 | 0 | 0 |
| Total BSR11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR11U | | | | | | | | | | 0.00 | 0 | 0 |
| BSR12 On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.75378 | | | | 0.00 | 0 | 0 |
| Total BSR12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR12 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77613 | | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS01L On 30/09/2016 Spot Bond | | | 100.00000 | 20.23186 | 100.00000 | 20.18284 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38664 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16342 | | | | 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 | | | 7.36500 | 105.10032 | 7.36500 | 105.07940 | | | | 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 | | | 9.37000 | 113.61656 | 9.37000 | 113.58829 | | | | 0.00 | 0 | 2,780,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CBL08 SPOT | | | | | | | | | | 0.00 | 0 | 2,780,000,000 |
| Total For CBL08 | | | | | | | | | | 0.00 | 0 | 2,780,000,000 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 107.13774 | | | | 0.00 | 6,800,000,000 | 3,400,000,000 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 6,800,000,000 | 3,400,000,000 |
| Total For CBL09 | | | | | | | | | | 0.00 | 6,800,000,000 | 3,400,000,000 |
| CBL11 On 06/05/2016 Spot Bond | | | 9.02000 | 105.53530 | 9.02000 | 105.51001 | | | | 0.00 | 0 | 620,000,000 |
| Total CBL11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For CBL11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 11.21500 | 100.06375 | 11.21500 | 105.67732 | | | | 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 | 100.71445 | | | | 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 | | | 11.46500 | 101.11618 | 11.46500 | 101.08555 | | | | 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 | 100.27725 | | | | 0.00 | 0 | 2,000,000,000 |
| Total CBL15 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For CBL15 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| CBL16 On 18/05/2017 Spot Bond | | | 9.26000 | 103.01474 | 9.26000 | 102.98940 | | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05452 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 11.90500 | 97.03570 | 11.90500 | 97.00521 | | | | 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 | 101.24153 | | | | 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 | 101.99087 | | | | 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 | 100.40540 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CBL21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL21 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.24000 | 95.24223 | 10.24000 | 95.21639 | | | | 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 | | | 10.04000 | 116.80959 | 10.04000 | 116.77832 | | | | 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 | | | 9.89000 | 113.07215 | 9.89000 | 113.04234 | | | | 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 | | | 9.22000 | 117.93366 | 9.22000 | 117.90477 | | | | 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 | 102.39857 | | | | 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 | | | 11.62000 | 105.59225 | 11.62000 | 105.55984 | | | | 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 | 100.29885 | | | | 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 | 102.52533 | | | | 0.00 | 0 | 0 |
| Total CGR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR13 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82656 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95945 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR8 On 22/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53941 | | | | 0.00 | 0 | 0 |
| Total CGR8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR8 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.88615 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33827 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39313 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45625 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN126 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.24736 | | | | 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 | 100.24476 | | | | 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 | 100.25852 | | | | 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 | 100.29963 | | | | 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 | 101.47086 | | | | 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 | 102.32434 | | | | 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 | 62.21200 | | | | 0.00 | 0 | 0 |
| Total CLN183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN183 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 101.56660 | 10.11000 | 101.53938 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.01015 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 119.07044 | 2.76000 | 119.05455 | | | | 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 | 116.13571 | 3.14000 | 118.88013 | | | | 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 | 99.93411 | 8.25000 | 99.91217 | | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.10000 | 126.04211 | 3.10000 | 120.30559 | | | | 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 | 125.64542 | 2.40000 | 119.92919 | | | | 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 | 102.08898 | | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN210 On 12/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.90585 | | | | 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 | 100.82724 | | | | 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 | | | 8.43000 | 103.25122 | 8.43000 | 103.22794 | | | | 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 | 101.04623 | | | | 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 | 101.02709 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN217 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN217 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74368 | | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77199 | | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN220 On 20/10/2016 Spot Bond | | | 8.48000 | 103.36959 | 8.48000 | 103.34614 | | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 8.48000 | 103.36959 | 8.48000 | 103.34614 | | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 09/12/2016 Spot Bond | | | 8.53000 | 102.18011 | 8.53000 | 102.15679 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.50792 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.66719 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 17/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.94834 | | | | 0.00 | 0 | 0 |
| Total CLN230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 17/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.94834 | | | | 0.00 | 0 | 0 |
| Total CLN231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 15/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 66.94400 | | | | 0.00 | 0 | 0 |
| Total CLN236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN236 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN236 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26207 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52936 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.03813 | | | | 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 | 100.04056 | | | | 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 | 100.09938 | 9.35000 | 100.07452 | | | | 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 | 100.09938 | 9.35000 | 100.07452 | | | | 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 | 100.03807 | | | | 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 | 100.03817 | | | | 0.00 | 0 | 0 |
| Total CLN245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN245 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 14/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.58552 | | | | 0.00 | 0 | 0 |
| Total CLN248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN248 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.46390 | | | | 0.00 | 0 | 0 |
| Total CLN250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN250 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.57100 | | | | 0.00 | 0 | 0 |
| Total CLN251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN251 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.57664 | | | | 0.00 | 0 | 0 |
| Total CLN252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN252 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.46390 | | | | 0.00 | 0 | 0 |
| Total CLN253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN253 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.46390 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN254 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN254 On 26/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.53916 | | | | 0.00 | 0 | 0 |
| Total CLN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN255 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN255 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.31693 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87546 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.43348 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.43348 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN259 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.43348 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76776 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2019 Spot Bond | | | 9.23500 | 105.57155 | 9.23500 | 105.54566 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52456 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72096 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.79153 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78273 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85400 | | | | 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 | 100.02116 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN276 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04615 | | | | 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 | 102.05033 | | | | 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 | 104.26651 | | | | 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 | 102.76599 | | | | 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 | 101.58126 | | | | 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 | 101.41076 | | | | 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 | 101.33046 | | | | 0.00 | 0 | 0 |
| Total CLN283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN283 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN284 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74395 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42487 | | | | 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 | 101.71490 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46898 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.07381 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35403 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45212 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22646 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61349 | | | | 0.00 | 0 | 3,000,000,000 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| CLN296 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35408 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35408 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32714 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 124.37046 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.01006 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 124.94197 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 123.79654 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 124.49215 | | | | 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 | 121.00817 | | | | 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 | 121.28539 | | | | 0.00 | 0 | 0 |
| Total CLN311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN311 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN311 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.28368 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 10.86500 | 95.63707 | 10.86500 | 95.60957 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.38500 | 97.28636 | 11.38500 | 97.25708 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26569 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.60610 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.27736 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69163 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59326 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 102.81321 | 8.80500 | 102.82556 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 20/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.40306 | | | | 0.00 | 0 | 0 |
| Total CLN322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN322 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN322 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69868 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 117.83002 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47017 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49737 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.60248 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.54502 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.17415 | | | | 0.00 | 0 | 0 |
| Total CLN329 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN329 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN329 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.17415 | | | | 0.00 | 0 | 0 |
| Total CLN330 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN330 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN330 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.03672 | | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN331 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.69318 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26569 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 107.21963 | | | | 0.00 | 0 | 0 |
| Total CLN336 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN336 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN336 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 107.28001 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61844 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86847 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27338 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.16029 | | | | 0.00 | 0 | 0 |
| Total CLN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN342 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN342 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.76700 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34114 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.55175 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61226 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32644 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23495 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59776 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.95747 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.12669 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 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 |
| CLN355 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.56707 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68723 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.27236 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 10.55000 | 101.30453 | 10.55000 | 104.42551 | | | | 0.00 | 0 | 0 |
| Total CLN361 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN361 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN361 On 20/03/2024 Spot Bond | | | 10.04500 | 104.37416 | 10.04500 | 107.48756 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 103.30004 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.49548 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.18500 | 106.03942 | 12.18500 | 109.86460 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.51659 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 12.21500 | 103.44265 | 12.21500 | 103.24288 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.64500 | 103.31340 | 10.64500 | 103.13885 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.51659 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.63899 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.71112 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.57168 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.87883 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.40306 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32253 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 9.54000 | 105.80061 | 9.54000 | 105.60359 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67758 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.55719 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.55000 | 103.93072 | 10.55000 | 104.57148 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 103.86823 | 11.00000 | 98.82731 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN381 On 21/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.71125 | | | | 0.00 | 0 | 0 |
| Total CLN381 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN381 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.84472 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71521 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.97500 | 103.97795 | 11.97500 | 103.36488 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.90118 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.61998 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.65726 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.48002 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 39.07280 | 7.01000 | 39.67700 | | | | 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 | 159.85529 | | | | 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 | | | 8.59500 | 99.13855 | 8.59500 | 137.92974 | | | | 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 | | | 8.21000 | 34.01811 | 8.21000 | 149.48009 | | | | 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 | | | 8.21000 | 34.43987 | 8.21000 | 149.82378 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 91.97798 | | | | 0.00 | 0 | 0 |
| Total CLNF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF01 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 91.90939 | | | | 0.00 | 0 | 0 |
| Total CLNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03693 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03693 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52641 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42269 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44312 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43028 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69163 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29596 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36677 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35769 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81391 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02227 | | | | 0.00 | 0 | 10,000,000 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95864 | | | | 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 | | | 9.03000 | 110.61738 | 9.03000 | 108.08852 | | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 8.67000 | 103.08425 | 8.67000 | 103.06036 | | | | 0.00 | 0 | 730,000,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 730,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 730,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.15000 | 114.51376 | 10.15000 | 114.48279 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 0 |
| COJ06 On 09/12/2015 Spot Bond | | | 8.33000 | 105.29902 | 8.33000 | 105.27554 | | | 5,831,000,000,000.00 | 700,000,000 | 350,000,000 |
| Total COJ06 SPOT | | | | | | | | | 5,831,000,000,000.00 | 700,000,000 | 350,000,000 |
| Total For COJ06 | | | | | | | | | 5,831,000,000,000.00 | 700,000,000 | 350,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.74000 | 109.57438 | 9.74000 | 109.54607 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.82500 | 104.39435 | 9.82500 | 104.36699 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.17500 | 97.63285 | 10.17500 | 97.60638 | | | 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 | | | 10.94000 | 98.90020 | 10.94000 | 98.87142 | | | 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 | | | 10.94000 | 91.73225 | 10.94000 | 91.70556 | | | 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 | 100.06091 | | | 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 | 99.97985 | | | 0.00 | 0 | 4,300,000,000 |
| Total CPL003 SPOT | | | | | | | | | 0.00 | 0 | 4,300,000,000 |
| Total For CPL003 | | | | | | | | | 0.00 | 0 | 4,300,000,000 |
| CPL005 On 01/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.90149 | | | 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 | 100.94564 | | | 0.00 | 0 | 0 |
| Total CPL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL007 | | | | | | | | | 0.00 | 0 | 0 |
| CPL020 On 27/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.47853 | | | 0.00 | 0 | 0 |
| Total CPL020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL020 | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | 100.00000 | 15.80551 | 100.00000 | 15.73600 | | | 0.00 | 0 | 40,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000,000 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 40,000,000,000 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.06000 | 101.29875 | 11.06000 | 101.28680 | | | | 0.00 | 0 | 28,300,000,000 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 28,300,000,000 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 28,300,000,000 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 13.52257 | 100.00000 | 13.48981 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39U On 10/06/2018 Spot Bond | | | 100.00000 | 4.57235 | 100.00000 | 4.54973 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 13.47618 | 100.00000 | 13.40587 | | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 28/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.60000 | | | | 0.00 | 0 | 0 |
| Total DENG43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG43 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 7.99500 | 99.77239 | 7.99500 | 99.75114 | | | | 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 | 100.00000 | | | | 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 | 99.86156 | | | | 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 | 100.08535 | | | | 0.00 | 0 | 0 |
| Total DENG52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG52 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 25/02/2015 Spot Bond | | | 100.00000 | 69.54762 | 100.00000 | 69.29379 | | | | 0.00 | 0 | 15,000,000,000 |
| Total DENG53 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For DENG53 | | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| DLT01U On 28/11/2014 Spot Bond | | | 100.00000 | 82.61419 | 100.00000 | 82.43382 | | | | 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 | 101.57798 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|------------------|--------------------|
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC04 On 28/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.51237 | | | 0.00 | 0 | 0 |
| Total DLTC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC04 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC06 On 13/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.79593 | | | 0.00 | 0 | 0 |
| Total DLTC06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC06 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC07 On 04/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.40142 | | | 0.00 | 0 | 0 |
| Total DLTC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC07 | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 15/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33477 | | | 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 | 101.86486 | | | 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 | 101.20357 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL006 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86093 | | | 0.00 | 0 | 0 |
| Total DOL006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL006 | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.15061 | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | 0.00 | 0 | 0 |
| DRD04 On 03/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.60145 | | | 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 | | | 8.74000 | 103.19323 | 8.74000 | 103.16912 | | | 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 | | | 7.21000 | 115.91931 | 7.21000 | 115.89687 | | | 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 | | | 8.42000 | 104.95378 | 8.42000 | 104.93026 | | 344,378,000,000.00 | | 40,900,000 | 1,462,784,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|----------------------|----------------------|
| Total DV22 SPOT | | | | | | | | | 344,378,000,000.00 | 40,900,000 | 1,462,784,300 |
| Total For DV22 | | | | | | | | | 344,378,000,000.00 | 40,900,000 | 1,462,784,300 |
| DV23 On 27/02/2023 Spot Bond | | | 8.92500 | 106.33584 | 8.92500 | 106.31061 | | | 373,957,500,000.00 | 41,900,000 | 4,556,700,000 |
| Total DV23 SPOT | | | | | | | | | 373,957,500,000.00 | 41,900,000 | 4,556,700,000 |
| Total For DV23 | | | | | | | | | 373,957,500,000.00 | 41,900,000 | 4,556,700,000 |
| DV24 On 18/02/2024 Spot Bond | | | 9.02500 | 104.43313 | 9.02500 | 104.40808 | | | 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 | | | 9.61000 | 104.05656 | 9.61000 | 104.03003 | | | 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 | 101.36645 | | | 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 | 0.00000 | 101.05597 | | | 0.00 | 0 | 0 |
| Total DVC004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC004 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00:On 23/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.08011 | | | 0.00 | 0 | 0 |
| Total DVC005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC005 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00:On 29/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.97402 | | | 0.00 | 0 | 0 |
| Total DVC006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC006 | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28532 | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25426 | | | 0.00 | 0 | 40,000,000 |
| Total DVF17 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For DVF17 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| E170 On 01/08/2020 Spot Bond | | | 8.01500 | 126.45438 | 8.01500 | 126.42737 | | | 0.00 | 0 | 2,003,840,000 |
| Total E170 SPOT | | | | | | | | | 0.00 | 0 | 2,003,840,000 |
| Total For E170 | | | | | | | | | 0.00 | 0 | 2,003,840,000 |
| EDC01 On 04/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.11088 | | | 0.00 | 6,332,000,000 | 3,231,000,000 |
| Total EDC01 SPOT | | | | | | | | | 0.00 | 6,332,000,000 | 3,231,000,000 |
| Total For EDC01 | | | | | | | | | 0.00 | 6,332,000,000 | 3,231,000,000 |
| EFC01 On 31/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| Total 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 | 102.91469 | 0.10000 | 135.03636 | | | 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 | | | 1.93000 | 124.35023 | 1.97500 | 123.69347 | | 1,080,800,000,000.00 | 560,000,000 | 8,471,500,000 | |
| Total EL28 SPOT | | | | | | | | 1,080,800,000,000.00 | 560,000,000 | 8,471,500,000 | |
| Total For EL28 | | | | | | | | 1,080,800,000,000.00 | 560,000,000 | 8,471,500,000 | |
| EL29 On 19/11/2029 Spot Bond | | | 1.97500 | 111.16796 | 1.97500 | 111.15548 | | 0.00 | 0 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For EL29 | | | | | | | | 0.00 | 0 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 2.10000 | 109.39515 | 2.10000 | 109.38249 | | 0.00 | 0 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For EL30 | | | | | | | | 0.00 | 0 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 2.18000 | 101.25657 | 2.18000 | 101.24459 | | 0.00 | 0 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For EL31 | | | | | | | | 0.00 | 0 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 9.64000 | 104.94786 | 9.64000 | 104.92101 | | 0.00 | 0 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For EMM01 | | | | | | | | 0.00 | 0 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.49000 | 110.83514 | 9.49000 | 110.80721 | | 0.00 | 0 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For EMM02 | | | | | | | | 0.00 | 0 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 9.99000 | 103.50629 | 9.99000 | 103.47888 | | 0.00 | 0 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For EMM03 | | | | | | | | 0.00 | 0 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.30000 | 94.24559 | 10.30000 | 97.39379 | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.38500 | 105.97122 | 10.38500 | 105.09227 | | | | 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 | 100.22504 | | | | 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 | 99.95796 | | | | 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 | 101.33984 | | | | 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 | 100.34606 | | | | 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 | 100.12580 | | | | 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 | 100.12884 | | | | 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 | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0 |
| Total EQ205U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ205U | | | | | | | | | | 0.00 | 0 | 0 |
| EQ206U On 15/10/2014 Spot Bond | | | 100.00000 | 91.38035 | 100.00000 | 91.15964 | | | | 0.00 | 0 | 0 |
| Total EQ206U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ206U | | | | | | | | | | 0.00 | 0 | 0 |
| EQ209U On 11/06/2015 Spot Bond | | | 100.00000 | 65.45789 | 100.00000 | 65.25353 | | | | 0.00 | 0 | 0 |
| Total EQ209U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ209U | | | | | | | | | | 0.00 | 0 | 0 |
| EQ211U On 14/11/2014 Spot Bond | | | 100.00000 | 85.10144 | 100.00000 | 84.90977 | | | | 0.00 | 0 | 0 |
| Total EQ211U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ211U | | | | | | | | | | 0.00 | 0 | 0 |
| EQ212U On 12/02/2015 Spot Bond | | | 100.00000 | 73.35952 | 100.00000 | 73.22215 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total EQ212U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQ212U | | | | | | | | | | 0.00 | 0 | 0 |
| EQS01 On 18/11/2014 Spot Bond | | | 3.00000 | 131.46360 | 3.00000 | 131.44513 | | | | 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 | | | 11.39000 | 103.19461 | 11.39000 | 103.16355 | | | | 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 | 104.53688 | | | | 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 | 100.68824 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33314 | | | | 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 | | | 9.88500 | 99.65197 | 9.88500 | 99.62571 | | | | 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 | 101.12947 | | | | 0.00 | 3,780,000,000 | 1,890,000,000 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 3,780,000,000 | 1,890,000,000 |
| Total For EQS08A | | | | | | | | | | 0.00 | 3,780,000,000 | 1,890,000,000 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95577 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3A On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.20298 | | | | 0.00 | 0 | 0 |
| Total ERS3A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3A8 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18703 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|--------------------|------------------|-----------------------|
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.19909 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.64434 | | | | 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 | 100.15686 | | | | 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 | 100.16322 | | | | 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 | 100.15559 | | | | 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 | 100.16089 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17023 | | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.16780 | | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | | 0.00 | 0 | 0 |
| ES15 On 30/08/2015 Spot Bond | | | 6.83000 | 100.83791 | 6.83000 | 100.81941 | | | | 0.00 | 0 | 10,200,000,000 |
| Total ES15 SPOT | | | | | | | | | | 0.00 | 0 | 10,200,000,000 |
| Total For ES15 | | | | | | | | | | 0.00 | 0 | 10,200,000,000 |
| ES18 On 20/04/2018 Spot Bond | | | 7.77500 | 107.87187 | 7.77500 | 107.84939 | | 1,648,300,000,000.00 | | 212,000,000 | 0 | 10,642,611,400 |
| Total ES18 SPOT | | | | | | | | 1,648,300,000,000.00 | | 212,000,000 | 0 | 10,642,611,400 |
| Total For ES18 | | | | | | | | 1,648,300,000,000.00 | | 212,000,000 | 0 | 10,642,611,400 |
| ES23 On 25/01/2023 Spot Bond | | | 8.49500 | 109.82234 | 8.49500 | 109.79751 | | 2,302,233,348,000.00 | | 271,010,400 | 0 | 6,459,602,100 |
| Total ES23 SPOT | | | | | | | | 2,302,233,348,000.00 | | 271,010,400 | 0 | 6,459,602,100 |
| Total For ES23 | | | | | | | | 2,302,233,348,000.00 | | 271,010,400 | 0 | 6,459,602,100 |
| ES26 On 02/04/2026 Spot Bond | | | 8.83000 | 96.13764 | 8.83000 | 96.11495 | | 696,687,000,000.00 | | 78,900,000 | 0 | 9,912,536,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|------------------------|
| Total ES26 SPOT | | | | | | | | | | 696,687,000,000.00 | 78,900,000 | 9,912,536,400 |
| Total For ES26 | | | | | | | | | | 696,687,000,000.00 | 78,900,000 | 9,912,536,400 |
| ES33 On 15/09/2033 Spot Bond | | | 9.53500 | 85.65253 | 9.51500 | 85.78125 | | | | 10,624,850,500,000.00 | 1,114,300,000 | 126,465,217,700 |
| Total ES33 SPOT | | | | | | | | | | 10,624,850,500,000.00 | 1,114,300,000 | 126,465,217,700 |
| Total For ES33 | | | | | | | | | | 10,624,850,500,000.00 | 1,114,300,000 | 126,465,217,700 |
| ES42 On 25/04/2042 Spot Bond | | | 9.63500 | 91.97392 | 9.63500 | 91.95027 | | | | 0.00 | 0 | 23,500,000,000 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 23,500,000,000 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 23,500,000,000 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18559 | | | | 0.00 | 1,100,000,000 | 2,040,000,000 |
| Total EXX01 SPOT | | | | | | | | | | 0.00 | 1,100,000,000 | 2,040,000,000 |
| Total For EXX01 | | | | | | | | | | 0.00 | 1,100,000,000 | 2,040,000,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.16668 | | | | 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 | 100.03916 | | | | 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 | 100.78859 | | | | 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 | 101.24116 | | | | 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 | 99.98248 | | | | 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 | 100.86138 | | | | 0.00 | 0 | 0 |
| Total FIFC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC10 On 11/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 103.08844 | | | | 0.00 | 0 | 0 |
| Total FIFC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC11 On 02/12/2014 Spot Bond | | | 100.00000 | 79.17570 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIFC11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC11 | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 10.92937 | 100.00000 | 10.90289 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.63659 | 100.00000 | 10.61082 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.28673 | | | | 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 | 101.34177 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.45156 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.56096 | | | | 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 | | | 6.63000 | 104.15944 | 6.63000 | 104.14058 | | | | 0.00 | 0 | 880,000,000 |
| Total FRB03 SPOT | | | | | | | | | | 0.00 | 0 | 880,000,000 |
| Total For FRB03 | | | | | | | | | | 0.00 | 0 | 880,000,000 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.30500 | 98.74893 | 9.30500 | 98.72439 | | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38675 | | | | 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 | 101.38668 | | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB10 On 25/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69572 | | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 105.30885 | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For FRB11 | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.89726 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.93020 | | | | 0.00 | 0 | 1,860,000,000 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 1,860,000,000 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 1,860,000,000 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.24000 | 100.72624 | 10.24000 | 101.16753 | | | | 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 | | | 11.10500 | 105.19516 | 11.10500 | 105.16410 | | | | 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 | 100.16791 | | | | 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 | | | 2.22000 | 129.11858 | 2.22000 | 129.95385 | | | | 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 | | | 2.24000 | 128.39657 | 2.24000 | 273.45810 | | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.33000 | 103.22310 | 2.33000 | 109.69863 | | | | 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 | | | 2.49500 | 102.26830 | 2.49500 | 158.70573 | | | | 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 | | | 2.33000 | 118.08279 | 2.33000 | 212.95261 | | | | 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 | | | 7.64000 | 111.87949 | 7.64000 | 111.85670 | | | | 0.00 | 0 | 0 |
| Total FRBN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBN04 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.74900 | 62.68635 | 7.74900 | 61.66534 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 9.46500 | 39.87341 | 9.46500 | 38.96480 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 10/12/2024 Spot Bond | | | 9.70000 | 38.59025 | 9.70000 | 37.65882 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC02: On 02/03/2015 Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | | 0.00 | 0 | 0 |
| Total FRC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC03: On 27/03/2015 Spot Bond | | | 100.00000 | 72.66237 | 100.00000 | 72.52452 | | | | 0.00 | 0 | 0 |
| Total FRC03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC03U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.29935 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71170 | | | | 0.00 | 0 | 3,500,000,000 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| FRC11: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47091 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62282 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | 7.47000 | 100.16028 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | 7.47000 | 100.16028 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58436 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: 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 |
| FRC12: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50643 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74700 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: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 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55719 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/09/2017 Spot Bond | | | 6.00000 | 100.12880 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 101.66044 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 102.06354 | | | | 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 | 102.00036 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | 100.09221 | 16.06929 | 100.09221 | 16.03033 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40668 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC144: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 113.05402 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC145: On 20/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.70402 | | | | 0.00 | 0 | 0 |
| Total FRC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC146: On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.91510 | | | | 0.00 | 0 | 0 |
| Total FRC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC147: On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 104.85147 | | | | 0.00 | 0 | 0 |
| Total FRC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC149: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58568 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC150: 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 |
| FRC151: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60423 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC152: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45789 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC153: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47562 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC154: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.95521 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC155: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44841 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC161: On 14/12/2018 Spot Bond | | | 13.22500 | 59.06961 | 13.22500 | 59.04873 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.36132 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.36314 | | | | 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 | 102.06341 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42846 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 3.57500 | 94.51657 | 3.57500 | 97.75498 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49374 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49374 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11512 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26569 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.53234 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40306 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.36857 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.49020 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.61516 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179 On 10/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30296 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC180 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.48491 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.68606 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC182 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86486 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC183 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46110 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC184 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86306 | | | | 0.00 | 0 | 2,000,000,000 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| FRC185 On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35224 | | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC186 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47562 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47562 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34452 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total FRC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09943 | | | | 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 | 101.16344 | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| Total For FRC192 | | | | | | | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33797 | | | | 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 | 100.92966 | | | | 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 | 101.56263 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.91359 | | | | 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 | 101.31988 | | | | 0.00 | 0 | 0 |
| Total FRC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89100 | | | | 0.00 | 0 | 0 |
| Total FRC198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89360 | | | | 0.00 | 0 | 0 |
| Total FRC199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC199 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84413 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76080 | | | | 0.00 | 0 | 0 |
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84413 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC202 On 17/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.75747 | | | | 0.00 | 0 | 0 |
| Total FRC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC203 On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44487 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC204 On 06/05/2017 Spot Bond | | | 8.75000 | 102.14770 | 8.75000 | 100.47152 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26144 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 10.86627 | 100.00000 | 10.81972 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 9.91370 | 100.00000 | 9.87122 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41041 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC37 On 20/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.59120 | | | | 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 | 101.58197 | | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73812 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64654 | | | | 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 | | | 3.46000 | 116.13626 | 3.46000 | 119.65246 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.61160 | | | | 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 | 101.62827 | | | | 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 | | | 3.44000 | 107.23289 | 3.44000 | 119.81106 | | | | 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 | | | 1.78000 | 99.88796 | 1.78000 | 127.48556 | | | | 0.00 | 0 | 0 |
| Total FRC70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC70 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 3.46000 | 104.59983 | 3.46000 | 119.65246 | | | | 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 | | | 2.76000 | 101.53140 | 2.76000 | 124.92137 | | | | 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 | | | 2.83000 | 104.10586 | 2.83000 | 132.01735 | | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72914 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39672 | | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60053 | | | | 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 | 103.55828 | | | | 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 | 101.87446 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total FRC86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.80416 | | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51731 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51550 | | | | 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 | 103.33355 | | | | 0.00 | 0 | 0 |
| Total FRC97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC97 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00 On 14/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29604 | | | | 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 | 10.72765 | 100.00000 | 10.70165 | | | | 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 | 25.96130 | 100.00000 | 25.89841 | | | | 0.00 | 0 | 0 |
| Total FRD02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD04 On 04/07/2015 Spot Bond | | | 100.00000 | 60.92668 | 100.00000 | 60.73647 | | | | 0.00 | 0 | 0 |
| Total FRD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI15 On 14/03/2015 Spot Bond | | | 4.90000 | 149.78280 | 4.90000 | 149.75426 | | | | 0.00 | 0 | 0 |
| Total FRI15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ15 On 04/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.27979 | | | | 0.00 | 0 | 0 |
| Total FRJ15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ16 On 21/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.12589 | | | | 0.00 | 70,000,000 | 80,000,000 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 70,000,000 | 80,000,000 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 70,000,000 | 80,000,000 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.30709 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 101.75342 | | | | 0.00 | 0 | 40,000,000 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23382 | | | | 0.00 | 0 | 230,000,000 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 230,000,000 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 230,000,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.30322 | | | | 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 | 101.24173 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 15/01/2024 Spot Bond | | | 2.18800 | 81.87111 | 2.18800 | 97.92382 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 2.50000 | 99.76946 | 2.50000 | 130.70649 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70399 | | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | 10.38000 | 101.00752 | 10.38000 | 100.95128 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 23/01/2024 Spot Bond | | | 10.38000 | 101.00752 | 10.38000 | 100.95128 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 10/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 106.74000 | | | | 0.00 | 0 | 0 |
| Total FRS105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS105 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 22/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.45920 | | | | 0.00 | 0 | 0 |
| Total FRS106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS106 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 30/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.62451 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS107 On 31/01/2038 Spot Bond | | | 2.64000 | 97.19074 | 2.64000 | 105.49077 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 07/12/2033 Spot Bond | | | 2.64000 | 203.23211 | 2.64000 | 203.68475 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 31/01/2038 Spot Bond | | | 2.61000 | 106.08502 | 2.61000 | 106.05754 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 03/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.88409 | | | | 0.00 | 0 | 0 |
| Total FRS111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS111 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS111 On 07/12/2033 Spot Bond | | | 2.67000 | 202.36417 | 2.67000 | 202.81439 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.70089 | | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 31/01/2025 Spot Bond | | | 2.43000 | 108.70817 | 2.43000 | 108.68109 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/03/2038 Spot Bond | | | 2.70000 | 104.39569 | 2.70000 | 104.36816 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 26/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.01202 | | | | 0.00 | 0 | 0 |
| Total FRS116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS116 On 05/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 54.12700 | | | | 0.00 | 0 | 0 |
| Total FRS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS117 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS117 On 06/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.35118 | | | | 0.00 | 0 | 0 |
| Total FRS118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS118 On 31/01/2038 Spot Bond | | | 2.80500 | 102.27875 | 2.80500 | 102.43809 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.75000 | 123.60806 | 2.75000 | 263.25232 | | | | 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 | | | 2.25000 | 128.30055 | 2.25000 | 273.25345 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 2.97000 | 121.60908 | 2.97000 | 258.99194 | | | | 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 | | | 2.59000 | 101.28241 | 2.59000 | 126.77815 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60663 | | | | 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 | | | 2.12000 | 130.85802 | 2.12000 | 126.84206 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS56 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79520 | | | | 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 | 101.03686 | | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.46574 | | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 2.48000 | 105.33792 | 2.48000 | 105.32465 | | | | 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 | 18.12214 | 104.97509 | 18.07629 | | | | 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 | 24.98700 | 101.07593 | 24.92589 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS73 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS74 On 14/06/2017 Spot Bond | | | 100.44759 | 16.72133 | 100.44759 | 16.68066 | | | | 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 | 23.25598 | 100.76967 | 23.19925 | | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS79 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS79 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 2.16000 | 114.80946 | 2.16000 | 114.79595 | | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS82 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS82 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 2.29000 | 97.47576 | 2.29000 | 110.10862 | | | | 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 | 98.53669 | | | | 0.00 | 0 | 0 |
| Total FRS86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 2.32000 | 97.20356 | 2.32000 | 109.80096 | | | | 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 | 99.97761 | | | | 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 | | | 2.45000 | 126.39824 | 2.45000 | 341.07516 | | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37967 | | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99988 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 99.93956 | | | | 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 | 101.00691 | | | | 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 | | | 5.99500 | 99.93435 | 5.99500 | 99.91794 | | | | 0.00 | 0 | 110,000,000 |
| Total FRX14 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For FRX14 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| FRX15 On 14/03/2015 Spot Bond | | | 6.78000 | 105.00377 | 6.78000 | 104.98475 | | | | 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 | | | 7.57000 | 104.40427 | 7.57000 | 104.38319 | | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 7.91000 | 105.39801 | 7.91000 | 105.37580 | | | | 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 | | | 8.10500 | 111.28235 | 8.10500 | 111.25819 | | | | 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 | | | 8.70500 | 103.76018 | 8.70500 | 103.73615 | | | | 0.00 | 0 | 5,696,866,600 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 5,696,866,600 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 5,696,866,600 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.85000 | 103.08449 | 8.85000 | 103.06011 | | | | 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 | | | 9.31500 | 90.88048 | 9.31500 | 90.83553 | | | | 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 | | | 9.53000 | 110.17717 | 9.53000 | 110.14915 | | | | 0.00 | 0 | 5,000,000,000 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.83000 | 100.25890 | 9.83000 | 101.51840 | | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.20000 | 94.64544 | 10.20000 | 94.61986 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.29500 | 81.69103 | 10.29500 | 81.66862 | | | 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 | 101.19279 | | | 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 | 101.23919 | | | 0.00 | 0 | 0 |
| Total FS1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.25773 | | | 0.00 | 0 | 20,000,000 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.30405 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.37819 | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.43379 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.67456 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A2 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.12060 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 100.12615 | | | | 0.00 | 0 | 10,000,000 |
| Total FS2A3 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FS2A3 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.12750 | | | | 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 | 100.13122 | | | | 0.00 | 0 | 1,500,000,000 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.13684 | | | | 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 | 100.14152 | | | | 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 | 100.16207 | | | | 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 | 101.16135 | | | | 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 | 101.41610 | | | | 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 | | | 9.07000 | 104.53186 | 9.07000 | 104.50653 | | | | 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 |
| GPT30 On 06/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.37388 | | | | 0.00 | 0 | 0 |
| Total GPT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB96 On 27/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.94921 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total GRB96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB96 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59178 | | | | 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 | 100.60462 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.62943 | | | | 0.00 | 0 | 30,000,000 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66019 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70285 | | | | 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 | 101.59173 | | | | 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 | 101.07143 | | | | 0.00 | 15,000,000 | 25,000,000 |
| Total GRT02 SPOT | | | | | | | | | | 0.00 | 15,000,000 | 25,000,000 |
| Total For GRT02 | | | | | | | | | | 0.00 | 15,000,000 | 25,000,000 |
| GRT03 On 15/10/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.82464 | | | | 0.00 | 0 | 0 |
| Total GRT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT03 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.64176 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| 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 | 100.94358 | | | 0.00 | 50,000,000 | 50,000,000 |
| Total GRT05 SPOT | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For GRT05 | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53636 | | | 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 | 100.12122 | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25010 | | | 0.00 | 0 | 10,000,000 |
| Total GRT08 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For GRT08 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| 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 |
| GSIS02 On 24/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.03405 | | | 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 | 101.07140 | | | 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 | 102.31923 | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79828 | | | 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 | 101.15915 | | | 0.00 | 0 | 0 |
| Total HILB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB01 | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49203 | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44510 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50727 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC14 On 24/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.49483 | | | | 0.00 | 0 | 0 |
| Total HILC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC14 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC15 On 07/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.32456 | | | | 0.00 | 0 | 0 |
| Total HILC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC15 | | | | | | | | | | 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 | 100.75208 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total HMS1B8 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For HMS1B8 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| HMS1B On 19/07/2015 Spot Bond | | | 7.36225 | 101.80047 | 7.36225 | 96.32828 | | | | 0.00 | 0 | 0 |
| Total HMS1B9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B9 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2015 Spot Bond | | | 100.00000 | | 0.00000 | 100.78718 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HMS1C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C4 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2015 Spot Bond | | | 8.36258 | 101.43191 | 8.36258 | 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 | 100.83229 | | | | 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 | | | 8.81292 | 101.47914 | 8.81292 | 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 | 100.88738 | | | | 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 | 100.82414 | | | | 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 | 100.93548 | | | | 0.00 | 0 | 0 |
| Total HPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF03 On 15/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.97031 | | | | 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 | 100.41225 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|----------------------|
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 9.10000 | 102.00259 | 9.10000 | 101.97794 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.10500 | 108.34878 | 8.10500 | 108.32538 | | | 0.00 | 0 | 840,000,000 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 840,000,000 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 840,000,000 |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.03000 | 130.43301 | 2.03000 | 277.79845 | | | 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 | | | 2.05000 | 133.04941 | 2.05000 | 283.37060 | | | 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 | | | 9.47000 | 98.73462 | 9.47000 | 98.70980 | | 94,700,000,000,000.00 | 10,000,000,000 | 6,586,700,000 | |
| Total HWAY34 SPOT | | | | | | | | 14,700,000,000,000.00 | 10,000,000,000 | 6,586,700,000 | |
| Total For HWAY34 | | | | | | | | 14,700,000,000,000.00 | 10,000,000,000 | 6,586,700,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 9.44500 | 98.92489 | 9.44500 | 98.90009 | | 0.00 | 0 | 1,530,000,000 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 1,530,000,000 | |
| Total For HWAY35 | | | | | | | | 0.00 | 0 | 1,530,000,000 | |
| HWF01 On 26/03/2015 Spot Bond | | | 100.00000 | 59.65299 | 100.00000 | 59.50848 | | 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 | 15.48669 | 100.00000 | 15.44918 | | 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 | 91.42697 | 100.00000 | 91.20289 | | 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 | 41.54086 | 100.00000 | 41.44023 | | 0.00 | 0 | 0 | |
| Total HWF04U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF04U | | | | | | | | 0.00 | 0 | 0 | |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 21.20442 | 100.00000 | 21.15305 | | 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 | 13.68475 | 100.00000 | 13.65160 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| Total HWF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | 0.00 | 0 | 0 |
| HWF07 On 26/03/2015 Spot Bond | | | 100.00000 | 63.30604 | 100.00000 | 63.15268 | | | 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 | | | 1.68000 | 116.60271 | 1.68000 | 116.59055 | | 11,324,208,000,000.00 | 6,740,600,000 | 85,944,308,200 | |
| Total I2025 SPOT | | | | | | | | 11,324,208,000,000.00 | 6,740,600,000 | 85,944,308,200 | |
| Total For I2025 | | | | | | | | 11,324,208,000,000.00 | 6,740,600,000 | 85,944,308,200 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.88000 | 121.07129 | 1.88000 | 121.05800 | | 2,071,760,000,000.00 | 1,102,000,000 | 96,700,768,700 | |
| Total I2038 SPOT | | | | | | | | 2,071,760,000,000.00 | 1,102,000,000 | 96,700,768,700 | |
| Total For I2038 | | | | | | | | 2,071,760,000,000.00 | 1,102,000,000 | 96,700,768,700 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.91000 | 122.43345 | 1.91000 | 122.41987 | | 7,640,000,000,000.00 | 4,000,000,000 | 53,265,625,900 | |
| Total I2046 SPOT | | | | | | | | 7,640,000,000,000.00 | 4,000,000,000 | 53,265,625,900 | |
| Total For I2046 | | | | | | | | 7,640,000,000,000.00 | 4,000,000,000 | 53,265,625,900 | |
| I2050 On 31/12/2050 Spot Bond | | | 1.97000 | 128.80855 | 1.97000 | 128.79409 | | 9,160,500,000,000.00 | 4,650,000,000 | 28,960,962,500 | |
| Total I2050 SPOT | | | | | | | | 9,160,500,000,000.00 | 4,650,000,000 | 28,960,962,500 | |
| Total For I2050 | | | | | | | | 9,160,500,000,000.00 | 4,650,000,000 | 28,960,962,500 | |
| IBC01 On 16/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.05000 | | 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 | | | 7.53000 | 106.21334 | 7.53000 | 106.19202 | | 3,012,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total IBL11 SPOT | | | | | | | | 3,012,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For IBL11 | | | | | | | | 3,012,000,000,000.00 | 400,000,000 | 200,000,000 | |
| IBL13 On 12/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.25003 | | 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 | 102.11147 | | 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 | | | 8.03000 | 106.39747 | 8.03000 | 106.37470 | | 0.00 | 0 | 0 | |
| Total IBL21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL21 | | | | | | | | 0.00 | 0 | 0 | |
| IBL22 On 15/03/2018 Spot Bond | | | 7.97000 | 110.63670 | 7.97000 | 110.61321 | | 0.00 | 0 | 0 | |
| Total IBL22 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL22 | | | | | | | | 0.00 | 0 | 0 | |
| IBL28 On 18/08/2016 Spot Bond | | | 7.85000 | 100.97469 | 7.85000 | 100.95356 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | 100.41700 | | | | 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 | 100.44182 | | | | 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 | | | 1.60000 | 101.07941 | 1.60000 | 128.36332 | | | | 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 | | | 2.19000 | 104.02608 | 2.19000 | 130.21527 | | | | 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 | 101.34832 | | | | 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 | 102.26358 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total IBL38 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For IBL38 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.09000 | 105.60091 | 8.09000 | 105.57803 | | | | 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 | 101.77894 | | | | 0.00 | 0 | 0 |
| Total IBL40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL40 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.94090 | | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.51718 | | | | 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 | | | 8.73500 | 98.87081 | 8.73500 | 98.84772 | | | | 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 | | | 8.78500 | 94.38168 | 8.78500 | 94.35964 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59624 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total IBL48 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For IBL48 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| IBL49 On 02/04/2018 Spot Bond | | | 8.17000 | 100.39775 | 8.17000 | 100.37579 | | | 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 | | | 9.25500 | 99.95797 | 9.25500 | 99.91063 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48671 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For IBL52 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50136 | | | 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 | | | 7.79000 | 99.59492 | 7.79000 | 99.57425 | | | 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 | | | 8.51500 | 99.27890 | 8.51500 | 99.25641 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55597 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25628 | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 7.74000 | 102.05799 | 7.74000 | 102.03693 | | | 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 | | | 8.47500 | 102.95828 | 8.47500 | 102.93506 | | | 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 | | | 9.67500 | 103.84448 | 9.67500 | 103.81783 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| 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 | 101.07793 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.62284 | | | | 0.00 | 0 | 20,000,000 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.53343 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54529 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.55701 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.00507 | 100.00000 | 0.00506 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.75581 | | | | 0.00 | 0 | 30,000,000 |
| Total IDCG01 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For IDCG01 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68604 | | | | 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 | | | 8.89000 | 100.33441 | 8.89000 | 100.31057 | | | | 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 | 101.78333 | 5.00000 | 101.76959 | | | | 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 | 101.78333 | 5.00000 | 101.76959 | | | | 0.00 | 0 | 0 |
| Total IDCP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 100.37646 | 5.00000 | 100.36299 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IDCP03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 101.78333 | 5.00000 | 101.76959 | | | | 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 | 101.81356 | 4.00000 | 101.80260 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDW01L On 30/06/2016 Spot Bond | | | 100.00000 | 34.07840 | 100.00000 | 33.92314 | | | | 0.00 | 0 | 0 |
| Total IDW01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDW02L On 30/06/2016 Spot Bond | | | 100.00000 | 33.82804 | 100.00000 | 33.67392 | | | | 0.00 | 0 | 0 |
| Total IDW02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDW03L On 30/06/2016 Spot Bond | | | 100.00000 | 33.82804 | 100.00000 | 33.67392 | | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 109.88249 | 9.20000 | 109.85549 | | | | 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 | 101.25256 | | | | 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 | 101.25256 | | | | 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 | 100.20303 | | | | 0.00 | 6,200,000,000 | 3,100,000,000 |
| Total IHL03 SPOT | | | | | | | | | | 0.00 | 6,200,000,000 | 3,100,000,000 |
| Total For IHL03 | | | | | | | | | | 0.00 | 6,200,000,000 | 3,100,000,000 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 8.74823 | 100.00000 | 8.72704 | | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | | 0.00 | 0 | 0 |
| IM1001 On 10/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.22867 | | | | 0.00 | 0 | 0 |
| Total IM1001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IM1001 | | | | | | | | | | 0.00 | 0 | 0 |
| IN04 On 15/03/2015 Spot Bond | | | 8.78000 | 104.06916 | 8.78000 | 104.04486 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.00000 | | | | 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 | 101.30895 | | | | 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 | 99.98648 | | | | 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 | 8.84362 | 100.00000 | 8.82220 | | | | 0.00 | 0 | 0 |
| Total IN191U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN191U | | | | | | | | | | 0.00 | 0 | 0 |
| IN253U On 04/07/2015 Spot Bond | | | 100.00000 | 60.92668 | 100.00000 | 60.73647 | | | | 0.00 | 0 | 0 |
| Total IN253U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN253U | | | | | | | | | | 0.00 | 0 | 0 |
| IN255U On 11/09/2014 Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | | 0.00 | 0 | 0 |
| Total IN255U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN255U | | | | | | | | | | 0.00 | 0 | 0 |
| IN262U On 15/01/2015 Spot Bond | | | 100.00000 | 72.27723 | 100.00000 | 72.13439 | | | | 0.00 | 0 | 0 |
| Total IN262U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN262U | | | | | | | | | | 0.00 | 0 | 0 |
| IN435U On 26/08/2014 Spot Bond | | | 100.00000 | 81.20001 | 100.00000 | 81.20001 | | | | 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 | 98.64865 | 100.00000 | 98.38275 | | | | 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 | 98.26923 | 100.00000 | 98.00926 | | | | 0.00 | 0 | 0 |
| Total IN437U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN437U | | | | | | | | | | 0.00 | 0 | 0 |
| IN441U On 07/10/2014 Spot Bond | | | 100.00000 | 93.93115 | 100.00000 | 93.23537 | | | | 0.00 | 0 | 0 |
| Total IN441U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN441U | | | | | | | | | | 0.00 | 0 | 0 |
| IN442U On 14/10/2014 Spot Bond | | | 100.00000 | 89.26791 | 100.00000 | 88.63926 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN442U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN442U | | | | | | | | | | 0.00 | 0 | 0 |
| IN443U On 21/10/2014 Spot Bond | | | 100.00000 | 85.06673 | 100.00000 | 84.49580 | | | | 0.00 | 0 | 0 |
| Total IN443U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN443U | | | | | | | | | | 0.00 | 0 | 0 |
| IN445U On 04/11/2014 Spot Bond | | | 100.00000 | 96.94596 | 100.00000 | 96.32452 | | | | 0.00 | 0 | 0 |
| Total IN445U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN445U | | | | | | | | | | 0.00 | 0 | 0 |
| IN446U On 11/11/2014 Spot Bond | | | 100.00000 | 92.75695 | 100.00000 | 92.18789 | | | | 0.00 | 0 | 0 |
| Total IN446U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN446U | | | | | | | | | | 0.00 | 0 | 0 |
| IN448U On 25/11/2014 Spot Bond | | | 100.00000 | 81.08108 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN448U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN448U | | | | | | | | | | 0.00 | 0 | 0 |
| IN470U On 21/10/2014 Spot Bond | | | 100.00000 | 87.11217 | 100.00000 | 86.90476 | | | | 0.00 | 0 | 0 |
| Total IN470U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN470U | | | | | | | | | | 0.00 | 0 | 0 |
| IN471U On 28/10/2014 Spot Bond | | | 100.00000 | 85.68075 | 100.00000 | 85.48009 | | | | 0.00 | 0 | 0 |
| Total IN471U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN471U | | | | | | | | | | 0.00 | 0 | 0 |
| IN472U On 04/11/2014 Spot Bond | | | 100.00000 | 84.29561 | 100.00000 | 84.10138 | | | | 0.00 | 0 | 0 |
| Total IN472U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN472U | | | | | | | | | | 0.00 | 0 | 0 |
| INA435 On 26/08/2014 Spot Bond | | | 6.20000 | 96.99321 | 6.20000 | 96.99321 | | | | 0.00 | 0 | 0 |
| Total INA435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA435 | | | | | | | | | | 0.00 | 0 | 0 |
| INA436 On 02/09/2014 Spot Bond | | | 6.20000 | 99.91514 | 6.20000 | 99.81350 | | | | 0.00 | 0 | 0 |
| Total INA436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA436 | | | | | | | | | | 0.00 | 0 | 0 |
| INA437 On 09/09/2014 Spot Bond | | | 6.20000 | 99.79658 | 6.20000 | 99.69518 | | | | 0.00 | 0 | 0 |
| Total INA437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA437 | | | | | | | | | | 0.00 | 0 | 0 |
| INA441 On 07/10/2014 Spot Bond | | | 6.30000 | 99.31432 | 6.30000 | 99.21228 | | | | 0.00 | 0 | 0 |
| Total INA441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA441 | | | | | | | | | | 0.00 | 0 | 0 |
| INA442 On 14/10/2014 Spot Bond | | | 6.30000 | 99.19530 | 6.30000 | 99.09350 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total INA442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA442 | | | | | | | | | | 0.00 | 0 | 0 |
| INA443 On 21/10/2014 Spot Bond | | | 6.30000 | 99.07655 | 6.30000 | 98.97500 | | | | 0.00 | 0 | 0 |
| Total INA443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA443 | | | | | | | | | | 0.00 | 0 | 0 |
| INA445 On 04/11/2014 Spot Bond | | | 6.40000 | 98.82172 | 6.40000 | 98.71909 | | | | 0.00 | 0 | 0 |
| Total INA445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA445 | | | | | | | | | | 0.00 | 0 | 0 |
| INA446 On 11/11/2014 Spot Bond | | | 6.40000 | 98.70200 | 6.40000 | 98.59962 | | | | 0.00 | 0 | 0 |
| Total INA446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA446 | | | | | | | | | | 0.00 | 0 | 0 |
| INA448 On 25/11/2014 Spot Bond | | | 100.00000 | 80.39648 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total INA448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA448 | | | | | | | | | | 0.00 | 0 | 0 |
| ING114 On 31/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.41704 | | | | 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 | | | 11.04933 | 103.39521 | 11.04933 | 102.73432 | | | | 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 | | | 11.04933 | 101.69193 | 11.04933 | 101.70389 | | | | 0.00 | 0 | 0 |
| Total ING116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING116 | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47786 | | | | 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 | 102.19627 | | | | 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 | 101.44814 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 102.60242 | 6.50000 | 102.58449 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING153 | | | | | | | | | | 0.00 | 0 | 0 |
| ING161 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53906 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING161 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 95.47153 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING204 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.35067 | | | | 0.00 | 0 | 0 |
| Total ING204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING204 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 12/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76322 | | | | 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 | 101.41070 | | | | 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 | 102.69479 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING235 On 20/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.13060 | | | | 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 | 101.12150 | | | | 0.00 | 0 | 0 |
| Total ING236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING236 | | | | | | | | | | 0.00 | 0 | 0 |
| ING241 On 03/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.36976 | | | | 0.00 | 0 | 0 |
| Total ING241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING241 | | | | | | | | | | 0.00 | 0 | 0 |
| ING242 On 10/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.25626 | | | | 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 | 100.15506 | | | | 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 | 100.15324 | | | | 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 | 99.96440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 102.62973 | | | | 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 | 100.70822 | | | | 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 | 101.62740 | | | | 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 | 0.00000 | 101.09850 | | | | 0.00 | 0 | 0 |
| Total ING257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING257 | | | | | | | | | | 0.00 | 0 | 0 |
| ING263 On 15/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.68662 | | | | 0.00 | 0 | 0 |
| Total ING263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING263 | | | | | | | | | | 0.00 | 0 | 0 |
| ING89 On 31/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.48057 | | | | 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 | 99.98363 | | | | 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 | 102.12466 | | | | 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 | 98.73800 | | | | 0.00 | 0 | 0 |
| Total INGR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR05 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.40423 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| IP271U On 09/10/2014 Spot Bond | | | 100.00000 | 89.68059 | 100.00000 | 89.46078 | | | | 0.00 | 0 | 0 |
| Total IP271U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP271U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01 On 13/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.08386 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| 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 | 100.85826 | | | 0.00 | 0 | 0 |
| Total IPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF02 | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87021 | | | 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 | | | 8.54000 | 103.87681 | 8.54000 | 103.85308 | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10468 | | | 0.00 | 0 | 10,000,000 |
| Total IPF07 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For IPF07 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13264 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.15130 | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC02 On 15/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.70226 | | | 0.00 | 0 | 0 |
| Total IPFC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC02 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.44000 | 102.17650 | 9.44000 | 102.15089 | | | 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 | 101.47598 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total IPL5 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For IPL5 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.57000 | 107.27130 | 8.57000 | 107.24685 | | | 0.00 | 0 | 600,000,000 |
| Total IPL6 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For IPL6 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99634 | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96512 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.44072 | | | | 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 | 100.02376 | | | | 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 | 101.50485 | | | | 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 | | | 8.71000 | 103.32177 | 8.71000 | 103.29770 | | | | 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 | 103.28892 | | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.72291 | | | | 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 | | | 3.28000 | 96.74060 | 3.28000 | 123.89468 | | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 3.67500 | 139.15111 | 3.67500 | 139.10702 | | | | 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 | 101.25143 | | | | 0.00 | 0 | 1,300,000,000 |
| Total IV022 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For IV022 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.03968 | | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.94108 | | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.72286 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.35959 | | | | 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 | | | 3.68000 | 96.00876 | 3.68000 | 96.81650 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 3.68000 | 95.92872 | 3.68000 | 102.89990 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.84121 | | | | 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 | 100.31282 | | | | 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 | 101.30895 | | | | 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 | | | 10.35500 | 114.55477 | 10.35500 | 114.52334 | | | | 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 | 100.87205 | | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 3.77500 | 137.62505 | 3.77500 | 137.58070 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IV436U On 04/09/2014 Spot Bond | | | 100.00000 | 99.59005 | 100.00000 | 99.32305 | | | | 0.00 | 0 | 0 |
| Total IV436U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV436U | | | | | | | | | | 0.00 | 0 | 0 |
| IV440U On 02/10/2014 Spot Bond | | | 100.00000 | 96.12403 | 100.00000 | 95.38462 | | | | 0.00 | 0 | 0 |
| Total IV440U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV440U | | | | | | | | | | 0.00 | 0 | 0 |
| IV442U On 16/10/2014 Spot Bond | | | 100.00000 | 88.01940 | 100.00000 | 87.40816 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV442U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV442U | | | | | | | | | | 0.00 | 0 | 0 |
| IV443U On 23/10/2014 Spot Bond | | | 100.00000 | 83.91183 | 100.00000 | 83.35613 | | | | 0.00 | 0 | 0 |
| Total IV443U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV443U | | | | | | | | | | 0.00 | 0 | 0 |
| IV444U On 30/10/2014 Spot Bond | | | 100.00000 | 98.66667 | 100.00000 | 98.01325 | | | | 0.00 | 0 | 0 |
| Total IV444U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV444U | | | | | | | | | | 0.00 | 0 | 0 |
| IV445U On 06/11/2014 Spot Bond | | | 100.00000 | 92.50850 | 100.00000 | 91.60156 | | | | 0.00 | 0 | 0 |
| Total IV445U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV445U | | | | | | | | | | 0.00 | 0 | 0 |
| IV446U On 13/11/2014 Spot Bond | | | 100.00000 | 91.62576 | 100.00000 | 91.07046 | | | | 0.00 | 0 | 0 |
| Total IV446U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV446U | | | | | | | | | | 0.00 | 0 | 0 |
| IVA01A On 28/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.98242 | | | | 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 | 100.69969 | | | | 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 | 100.14176 | | | | 0.00 | 0 | 0 |
| Total IVA03A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA03A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA435 On 28/08/2014 Spot Bond | | | 6.20000 | 96.99321 | 6.20000 | 99.89819 | | | | 0.00 | 0 | 0 |
| Total IVA435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA435 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA436 On 04/09/2014 Spot Bond | | | 6.20000 | 99.88124 | 6.20000 | 99.77966 | | | | 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 | | | 6.20000 | 99.76276 | 6.20000 | 99.66142 | | | | 0.00 | 0 | 0 |
| Total IVA437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA437 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA441 On 09/10/2014 Spot Bond | | | 6.30000 | 99.28029 | 6.30000 | 99.17831 | | | | 0.00 | 0 | 0 |
| Total IVA441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA441 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA442 On 16/10/2014 Spot Bond | | | 6.30000 | 99.16134 | 6.30000 | 99.05961 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA442 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31397 | | | | 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 | 101.21380 | | | | 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 | 100.96350 | | | | 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 | 101.00473 | | | | 0.00 | 0 | 0 |
| Total IVC007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC007 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC014 On 20/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.12568 | | | | 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 | 100.02720 | | | | 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 | 99.90351 | | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85836 | | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC018 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86433 | | | | 0.00 | 0 | 0 |
| Total IVC018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC018 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87628 | | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC020 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82250 | | | | 0.00 | 0 | 0 |
| Total IVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74707 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57276 | | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38518 | | | | 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 | 100.23356 | | | | 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 | 100.01737 | | | | 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 | 100.01719 | | | | 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 | 101.11753 | | | | 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 | 100.84715 | | | | 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 | 100.65507 | | | | 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 | 100.50999 | | | | 0.00 | 0 | 0 |
| Total IVC030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC030 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28169 | | | | 0.00 | 0 | 0 |
| Total IVC032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC032 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.15686 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.18841 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18840 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 9.07500 | 107.60641 | 9.07500 | 101.87577 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 17.80517 | 100.00000 | 17.73823 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 10.98355 | 100.00000 | 10.93525 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC039 On 17/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.73311 | | | | 0.00 | 0 | 0 |
| Total IVC039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC039 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.31000 | 106.56957 | 9.31000 | 101.04841 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58436 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC042 On 14/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.25524 | | | | 0.00 | 0 | 0 |
| Total IVC042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC042 | | | | | | | | | | 0.00 | 0 | 0 |
| IVF57U On 12/02/2015 Spot Bond | | | 100.00000 | 84.14685 | 100.00000 | 83.95775 | | | | 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 | 101.10779 | | | | 0.00 | 0 | 0 |
| Total JDG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG02U On 22/01/2015 Spot Bond | | | 100.00000 | 88.37459 | 100.00000 | 88.16616 | | | | 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 | 100.69620 | | | | 0.00 | 0 | 6,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| JDG03L On 21/02/2016 Spot Bond | | | 100.00000 | 33.32910 | 100.00000 | 33.24835 | | | | 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 | 101.29404 | | | | 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 | 82.39278 | 100.00000 | 82.20721 | | | | 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 | 81.10508 | 100.00000 | 99.72900 | | | | 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 | 86.91325 | 100.00000 | 86.71160 | | | | 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 | 75.23642 | 100.00000 | 75.09173 | | | | 0.00 | 0 | 0 |
| Total JDG10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG10U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG11L On 04/02/2015 Spot Bond | | | 100.00000 | 85.81215 | 100.00000 | 85.61579 | | | | 0.00 | 0 | 0 |
| Total JDG11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG11U | | | | | | | | | | 0.00 | 0 | 0 |
| JDG12L On 18/03/2015 Spot Bond | | | 100.00000 | 64.95221 | 100.00000 | 64.79486 | | | | 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 | 101.54327 | | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.60264 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.31983 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KCF03L On 30/10/2014 Spot Bond | | | 100.00000 | 75.00018 | 100.00000 | 75.00017 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total KCF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KCF03U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85514 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63068 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.59000 | 142.65448 | 8.59000 | 142.62188 | | | | 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 | 101.53655 | | | | 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 | 101.31269 | | | | 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 | 99.98046 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95488 | | | | 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 | 100.53270 | | | | 0.00 | 0 | 0 |
| Total LEW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LEW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.67000 | 97.74485 | 8.67000 | 97.72230 | | | | 0.00 | 0 | 1,340,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 1,340,000,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 1,340,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 8.82000 | 73.30243 | 8.82000 | 99.46020 | | | | 0.00 | 0 | 0 |
| Total LGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.35500 | 99.48790 | 9.35500 | 99.46319 | | | | 0.00 | 0 | 0 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL01 On 13/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.20800 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LHL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL01 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL02 On 13/12/2015 Spot Bond | | | 10.53000 | 102.38910 | 10.53000 | 102.36039 | | | | 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 | 102.41234 | | | | 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 | 100.12238 | | | | 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 | 100.13000 | | | | 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 | 100.13908 | | | | 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 | 100.78498 | | | | 0.00 | 0 | 0 |
| Total MAQ041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ041 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 09/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.23599 | | | | 0.00 | 0 | 0 |
| Total MAQ051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ051 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 08/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.78882 | | | | 0.00 | 0 | 0 |
| Total MAQ055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ055 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 23/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.02242 | | | | 0.00 | 0 | 0 |
| Total MAQ056 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ056 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ05 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.41304 | | | | 0.00 | 0 | 0 |
| Total MAQ057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ057 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 11/12/2014 Spot Bond | | | 100.00000 | 77.65957 | 100.00000 | 77.49469 | | | | 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 | 82.39278 | 100.00000 | 82.20721 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|-------------------|
| 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 | 99.89099 | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89018 | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 12/12/2014 Spot Bond | | | 100.00000 | 96.08355 | 100.00000 | 95.83333 | | | 0.00 | 0 | 0 |
| Total MAQ12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ12U | | | | | | | | | 0.00 | 0 | 0 |
| MAQ27 On 25/08/2014 Spot Bond | | | 100.00000 | 66.66669 | 100.00000 | 66.66668 | | | 0.00 | 0 | 0 |
| Total MAQ27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ27U | | | | | | | | | 0.00 | 0 | 0 |
| MAQ28 On 29/10/2014 Spot Bond | | | 100.00000 | 85.48009 | 100.00000 | 85.28037 | | | 0.00 | 0 | 0 |
| Total MAQ28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ28U | | | | | | | | | 0.00 | 0 | 0 |
| MAQ29 On 13/10/2014 Spot Bond | | | 100.00000 | 88.80779 | 100.00000 | 88.59223 | | | 0.00 | 0 | 0 |
| Total MAQ29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ29U | | | | | | | | | 0.00 | 0 | 0 |
| MAQ30 On 17/09/2014 Spot Bond | | | 100.00000 | 94.80519 | 100.00000 | 94.55959 | | | 0.00 | 0 | 0 |
| Total MAQ30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ30U | | | | | | | | | 0.00 | 0 | 0 |
| MAQ31 On 25/09/2014 Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total MAQ31U SPOT | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For MAQ31U | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| MAQNC On 28/03/2017 Spot Bond | | | 100.00000 | | 0.00000 | 102.04809 | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 07/10/2014 Spot Bond | | | 100.00000 | | 0.00000 | 100.97893 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total MBF027 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For MBF027 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| MBF02 On 16/04/2015 Spot Bond | | | 100.00000 | | 0.00000 | 100.94911 | | | 0.00 | 20,000,000 | 20,000,000 |
| Total MBF028 SPOT | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For MBF028 | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| MBF02 On 01/10/2015 Spot Bond | | | 100.00000 | | 0.00000 | 101.55352 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total MBF029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF029 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03:On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05466 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03:On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32805 | | | | 0.00 | 0 | 0 |
| Total MBF033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF033 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03:On 10/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.33134 | | | | 0.00 | 0 | 0 |
| Total MBF034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF034 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03:On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70178 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For MBF035 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| MBF03:On 11/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.26531 | | | | 0.00 | 0 | 0 |
| Total MBF036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03:On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27635 | | | | 0.00 | 0 | 10,000,000 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| MBF03:On 15/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.71373 | | | | 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 | 100.70444 | | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 06/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.32243 | | | | 0.00 | 0 | 0 |
| Total MBF040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.35137 | | | | 0.00 | 0 | 0 |
| Total MBF041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36006 | | | | 0.00 | 0 | 6,030,000,000 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 6,030,000,000 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 6,030,000,000 |
| MBP22 On 09/09/2014 Spot Bond | | | 100.00000 | 96.81698 | 100.00000 | 96.56085 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total MBP22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP22U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP23 On 13/02/2015 Spot Bond | | | 100.00000 | 84.13885 | 100.00000 | 83.95020 | | | | 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 | 24.67208 | 100.00000 | 24.61231 | | | | 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 | 60.23456 | 100.00000 | 60.08864 | | | | 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 | | | 8.65500 | 104.71476 | 8.65500 | 104.69053 | | | | 0.00 | 0 | 120,000,000 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.54500 | 104.62000 | 8.54500 | 104.59608 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MCB3N On 13/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.60456 | | | | 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 | 101.49200 | | | | 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 | 100.79852 | | | | 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 | 102.63759 | | | | 0.00 | 0 | 0 |
| Total MEFSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 102.65660 | | | | 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 | 102.75161 | | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91469 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|---------------|
| Total MEFSA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.96015 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 7.90500 | 104.69352 | 7.90500 | 104.67134 | | | 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 | | | 8.72500 | 103.53847 | 8.72500 | 103.51444 | | | 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 | | | 9.56500 | 103.75663 | 9.56500 | 103.73030 | | | 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 | | | 6.33000 | 102.68393 | 6.33000 | 102.66646 | | | 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 | 101.24844 | | | 0.00 | 0 | 0 |
| Total MFS1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A1 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29479 | | | 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 | | | 9.55500 | 104.68018 | 9.55500 | 104.62648 | | | 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 | | | 7.53000 | 104.78829 | 7.53000 | 104.76726 | | 179,515,200,000.00 | 23,840,000 | 4,990,000,000 | |
| Total MGL01 SPOT | | | | | | | | 179,515,200,000.00 | 23,840,000 | 4,990,000,000 | |
| Total For MGL01 | | | | | | | | 179,515,200,000.00 | 23,840,000 | 4,990,000,000 | |
| MIIL01 On 31/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.96063 | | | 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 | | | 8.83000 | 102.00453 | 8.83000 | 101.98045 | | | 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 | 101.40166 | | | 0.00 | 0 | 3,100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 3,100,000,000 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 3,100,000,000 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.44000 | 108.81434 | 9.44000 | 107.45103 | | | 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 | 16.25646 | 100.00000 | 16.21708 | | | 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 | 100.36241 | | | 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 | | | 8.53000 | 101.93266 | 8.53000 | 101.90939 | | | 0.00 | 0 | 60,000,000 |
| Total MQB02 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For MQB02 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| MTN03 On 13/07/2015 Spot Bond | | | 7.63000 | 102.59159 | 7.63000 | 102.57072 | | | 0.00 | 0 | 970,000,000 |
| Total MTN03 SPOT | | | | | | | | | 0.00 | 0 | 970,000,000 |
| Total For MTN03 | | | | | | | | | 0.00 | 0 | 970,000,000 |
| MTN04 On 13/07/2017 Spot Bond | | | 8.47000 | 105.40523 | 8.47000 | 105.38147 | | | 0.00 | 0 | 510,000,000 |
| Total MTN04 SPOT | | | | | | | | | 0.00 | 0 | 510,000,000 |
| Total For MTN04 | | | | | | | | | 0.00 | 0 | 510,000,000 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 6.29197 | 100.89771 | 6.27661 | | | 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 | 6.37574 | 100.61875 | 6.36021 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|--------------------|--------------------|---------------|
| 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25346 | | | | 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 | 100.25504 | | | | 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 | 100.27626 | | | | 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 | 100.30075 | | | | 0.00 | 0 | 0 |
| Total N4C508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4C508 | | | | | | | | | | 0.00 | 0 | 0 |
| N4D68£ On 14/08/2020 Spot Bond | | | 100.00000 | 0.61068 | 100.00000 | 0.60921 | | | | 0.00 | 0 | 0 |
| Total N4D68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4D68U | | | | | | | | | | 0.00 | 0 | 0 |
| N4E68£ On 14/08/2020 Spot Bond | | | 100.00000 | 0.61068 | 100.00000 | 0.60921 | | | | 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 | | | 9.04000 | 97.78548 | 9.04000 | 97.76199 | | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK10£ On 25/07/2016 Spot Bond | | | 7.48000 | 99.63281 | 7.48000 | 99.61293 | | | | 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 | | | 9.07500 | 101.47808 | 9.07500 | 101.45361 | | 3,630,000,000,000.00 | | 400,000,000 | 200,000,000 | |
| Total NBK11A SPOT | | | | | | | | 3,630,000,000,000.00 | | 400,000,000 | 200,000,000 | |
| Total For NBK11A | | | | | | | | 3,630,000,000,000.00 | | 400,000,000 | 200,000,000 | |
| NBK11£ On 27/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.65502 | | | | 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 | | | 8.89000 | 106.51498 | 8.89000 | 106.48981 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------|-------------|-------------------|--------------------|
| 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 | 100.17386 | | | 0.00 | 0 | 0 |
| Total NBK12B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12B | | | | | | | | | 0.00 | 0 | 0 |
| NBK13J On 19/03/2024 Spot Bond | | | 9.37500 | 106.48102 | 9.37500 | 106.45451 | | | 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 | 101.35339 | | | 0.00 | 70,000,000 | 70,000,000 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 70,000,000 | 70,000,000 |
| Total For NBK13B | | | | | | | | | 0.00 | 70,000,000 | 70,000,000 |
| NBK14J On 26/06/2021 Spot Bond | | | 9.09000 | 102.58557 | 9.09000 | 102.43536 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14I On 27/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.23941 | | | 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 | 101.41512 | | | 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 | 100.85471 | | | 0.00 | 40,000,000 | 210,000,000 |
| Total NBK16B SPOT | | | | | | | | | 0.00 | 40,000,000 | 210,000,000 |
| Total For NBK16B | | | | | | | | | 0.00 | 40,000,000 | 210,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13766 | | | 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 | 101.19422 | | | 0.00 | 0 | 520,000,000 |
| Total NBK18B SPOT | | | | | | | | | 0.00 | 0 | 520,000,000 |
| Total For NBK18B | | | | | | | | | 0.00 | 0 | 520,000,000 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11877 | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.16315 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK2A On 15/09/2015 Spot Bond | | | 7.23000 | 108.04726 | 7.23000 | 108.02642 | | 141,444,828,000,000.00 | | 19,563,600,000 | 4,450,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------------|-----------------------|----------------------|
| Total NBK2A SPOT | | | | | | | | | 1,444,828,000,000.00 | 19,563,600,000 | 4,450,900,000 |
| Total For NBK2A | | | | | | | | | 1,444,828,000,000.00 | 19,563,600,000 | 4,450,900,000 |
| NBK2B On 15/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 102.90518 | | | 0.00 | 16,000,000 | 4,000,000 |
| Total NBK2B SPOT | | | | | | | | | 0.00 | 16,000,000 | 4,000,000 |
| Total For NBK2B | | | | | | | | | 0.00 | 16,000,000 | 4,000,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.55500 | 116.71573 | 8.55500 | 116.68917 | | | 0.00 | 0 | 430,000,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 430,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.76500 | 35.36338 | 10.76500 | 35.34358 | | | 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 | | | 7.43000 | 104.83247 | 7.43000 | 104.81158 | | 5,944,000,000,000.00 | 800,000,000 | 1,350,000,000 | |
| Total NBK6A SPOT | | | | | | | | 5,944,000,000,000.00 | 800,000,000 | 1,350,000,000 | |
| Total For NBK6A | | | | | | | | 5,944,000,000,000.00 | 800,000,000 | 1,350,000,000 | |
| NBK6B On 19/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.07516 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total NBK6B SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For NBK6B | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80201 | | | 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 | | | 7.73000 | 106.37596 | 7.73000 | 106.35404 | | | 0.00 | 0 | 450,000,000 |
| Total NBK9A SPOT | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For NBK9A | | | | | | | | | 0.00 | 0 | 450,000,000 |
| NBK9B On 23/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23824 | | | 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 |
| NCLN4 On 20/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN46 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN4: On 25/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.62404 | | | | 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 | 102.21742 | | | | 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 | 101.06885 | | | | 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 | 100.89234 | | | | 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 | 99.89815 | | | | 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 | 91.49971 | | | | 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 | 99.88391 | | | | 0.00 | 0 | 0 |
| Total NCLN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN62 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6: On 08/12/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN63 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6: On 25/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66457 | | | | 0.00 | 0 | 0 |
| Total NCLN64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN64 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6: On 29/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58448 | | | | 0.00 | 0 | 0 |
| Total NCLN66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN66 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6: On 27/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 87.79002 | | | | 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 | 101.25225 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.25233 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35502 | | | | 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 | 101.28087 | | | | 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 | 101.81234 | | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7: On 20/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23543 | | | | 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 | 101.20876 | | | | 0.00 | 0 | 0 |
| Total NCLN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN79 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.20785 | | | | 0.00 | 0 | 0 |
| Total NCLN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN80 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50203 | | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.40306 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.93500 | 105.74465 | 9.93500 | 108.88736 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.39398 | | | | 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 | | | 9.97000 | 104.46765 | 9.97000 | 107.66067 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.40306 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25419 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27343 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.12258 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.24727 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 8.57000 | 106.63282 | 8.57000 | 106.60851 | | | | 0.00 | 0 | 700,000,000 |
| Total NED11 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For NED11 | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.76275 | | | | 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 | 101.73442 | | | | 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 | | | 9.93500 | 104.34860 | 9.93500 | 107.26365 | | | | 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 | 104.51005 | | | | 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 | 100.85342 | | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | 11.92000 | 114.20033 | 11.92000 | 114.16440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 109.90864 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 04/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.28261 | | | | 0.00 | 0 | 4,150,000,000 |
| Total NHM001 SPOT | | | | | | | | | | 0.00 | 0 | 4,150,000,000 |
| Total For NHM001 | | | | | | | | | | 0.00 | 0 | 4,150,000,000 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.26000 | 167.08864 | 2.26000 | 167.06852 | | | | 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 | | | 8.60500 | 104.26753 | 8.60500 | 104.24366 | | | | 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 | 101.37615 | | | | 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 | 101.31419 | | | | 0.00 | 0 | 0 |
| Total NPL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL09 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 9.23500 | 105.46403 | 9.23500 | 105.41172 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A11 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01702 | | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A15 On 22/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.19709 | | | | 0.00 | 0 | 0 |
| Total NQ1A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A16 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.01158 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A17 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.01503 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A18 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.01298 | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.43500 | 105.43893 | 9.43500 | 106.65268 | | | | 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 | 100.01508 | | | | 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 | 100.01707 | | | | 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 | 100.01571 | | | | 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 | | | 9.63500 | 105.41405 | 9.63500 | 105.35951 | | | | 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 | 100.01987 | | | | 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 | 100.01844 | | | | 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 | 100.01912 | | | | 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 | 100.04410 | | | | 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 | 100.03586 | | | | 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 | 100.02116 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01 On 30/11/2018 Spot Bond | | | 8.41500 | 116.43396 | 8.41500 | 116.40773 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|----------------------|
| 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 | | | 8.95500 | 122.77836 | 8.95500 | 122.74914 | | | 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 | | | 2.15500 | 171.78115 | 2.15500 | 171.76096 | | | 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 | | | 9.40000 | 125.07888 | 9.40000 | 125.04748 | | 81,656,555,440,000.00 | 8,686,867,600 | 5,000,000,000 | |
| Total NRA028 SPOT | | | | | | | | 1,656,555,440,000.00 | 8,686,867,600 | 5,000,000,000 | |
| Total For NRA028 | | | | | | | | 1,656,555,440,000.00 | 8,686,867,600 | 5,000,000,000 | |
| NTC12 On 25/08/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.57028 | | 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 | 100.51602 | | 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 | 101.17331 | | 0.00 | 0 | 0 | |
| Total NTC15 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NTC15 | | | | | | | | 0.00 | 0 | 0 | |
| NTC16 On 22/03/2018 Spot Bond | | | 100.00000 | | 0.00000 | 101.30289 | | 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 | 99.99984 | | 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 | 99.99981 | | 0.00 | 0 | 80,000,000 | |
| Total NTC18 SPOT | | | | | | | | 0.00 | 0 | 80,000,000 | |
| Total For NTC18 | | | | | | | | 0.00 | 0 | 80,000,000 | |
| NYT10: On 28/05/2020 Spot Bond | | | 100.00000 | | 0.00000 | 99.97733 | | 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 | 99.93935 | | 0.00 | 0 | 0 | |
| Total NYT102 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NYT102 | | | | | | | | 0.00 | 0 | 0 | |
| NYT13: On 28/05/2020 Spot Bond | | | 100.00000 | 15.62601 | 100.00000 | 15.71311 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OCT1A On 18/10/2015 Spot Bond | | | 100.00000 | 40.63497 | 100.00000 | 40.53653 | | | | 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 | | | 7.28000 | 104.77913 | 7.28000 | 104.75866 | | | | 0.00 | 0 | 2,000,000,000 |
| Total OML01 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For OML01 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 22.44524 | 100.00000 | 22.39087 | | | | 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 | 96.70000 | | | | 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 | 62.98494 | 100.00000 | 62.83237 | | | | 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 | 100.31538 | | | | 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 | 100.61352 | | | | 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 | 99.86833 | | | | 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 | 99.78255 | | | | 0.00 | 0 | 0 |
| Total PMM13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM13 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM14 On 04/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.36580 | | | | 0.00 | 0 | 0 |
| Total PMM14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM14 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56529 | | | | 0.00 | 40,000,000 | 40,000,000 |
| Total PPC001 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 40,000,000 |
| Total For PPC001 | | | | | | | | | | 0.00 | 40,000,000 | 40,000,000 |
| PPC00 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50294 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|--------------------|
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11507 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 30/06/2021 Spot Bond | | | 9.54000 | 102.94943 | 9.54000 | 102.78415 | | 381,600,000,000.00 | | 40,000,000 | 10,000,000 |
| Total PPC004 SPOT | | | | | | | | 381,600,000,000.00 | 40,000,000 | 10,000,000 | |
| Total For PPC004 | | | | | | | | 381,600,000,000.00 | 40,000,000 | 10,000,000 | |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.55382 | | 0.00 | | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PRE1A1 | | | | | | | | 0.00 | 0 | 0 | |
| PRE1A: On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.57004 | | 0.00 | | 0 | 0 |
| Total PRE1A2 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PRE1A2 | | | | | | | | 0.00 | 0 | 0 | |
| PRE1A: On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.57734 | | 0.00 | | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PRE1A3 | | | | | | | | 0.00 | 0 | 0 | |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.59355 | | 0.00 | | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PRE1B1 | | | | | | | | 0.00 | 0 | 0 | |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.66319 | | 0.00 | | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PRE1C1 | | | | | | | | 0.00 | 0 | 0 | |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.67937 | | 0.00 | | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PRE1D1 | | | | | | | | 0.00 | 0 | 0 | |
| PTH01 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57089 | | 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 | | | 6.53000 | 106.40734 | 6.53000 | 106.38837 | | 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 | | | 6.18500 | 99.69591 | 6.18500 | 99.67907 | | 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 | | | 8.01000 | 41.12350 | 8.01000 | 41.11468 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R010P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Spot Bond | | | 6.55000 | 113.01607 | 6.53000 | 113.01735 | | | 377,772,230,030,000.00 | 1,737,064,462,600 | 1,770,892,710,000 |
| Total R157 SPOT | | | | | | | | | 17,772,230,030,000.00 | 737,064,462,600 | 770,892,710,000 |
| Total For R157 | | | | | | | | | 17,772,230,030,000.00 | 737,064,462,600 | 770,892,710,000 |
| R158 On 15/09/2015 Spot Bond | | | 6.53000 | 113.03709 | 6.53000 | 113.01735 | | | 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 | | | 6.43000 | 93.57718 | 6.43000 | 93.56109 | | | 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 | | | 6.53000 | 119.24704 | 6.53000 | 119.22621 | | | 293,850,000,000,000.00 | 45,000,000,000 | 25,005,091,000 |
| Total R159 SPOT | | | | | | | | | 13,850,000,000,000.00 | 45,000,000,000 | 25,005,091,000 |
| Total For R159 | | | | | | | | | 13,850,000,000,000.00 | 45,000,000,000 | 25,005,091,000 |
| R159P On 15/09/2016 Spot Bond | | | 6.36000 | 87.96054 | 6.36000 | 87.94558 | | | 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 | | | 8.20500 | 119.50582 | 8.19000 | 119.60833 | | | 545,036,716,136,500.00 | 1,407,073,335,300 | 1,712,637,084,200 |
| Total R186 SPOT | | | | | | | | | 15,036,716,136,500.00 | 407,073,335,300 | 712,637,084,200 |
| Total For R186 | | | | | | | | | 15,036,716,136,500.00 | 407,073,335,300 | 712,637,084,200 |
| R187P On 21/12/2026 Spot Bond | | | 7.93000 | 38.37921 | 7.93000 | 38.37106 | | | 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 | | | 7.85000 | 35.87336 | 7.85000 | 35.86581 | | | 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 | | | 1.71000 | 284.63245 | 1.75000 | 283.74517 | | | 4,924,161,657,000.00 | 2,879,626,700 | 30,335,273,100 |
| Total R197 SPOT | | | | | | | | | 4,924,161,657,000.00 | 2,879,626,700 | 30,335,273,100 |
| Total For R197 | | | | | | | | | 4,924,161,657,000.00 | 2,879,626,700 | 30,335,273,100 |
| R201 On 21/12/2014 Spot Bond | | | 5.83500 | 102.49079 | 5.81500 | 102.48109 | | | 0.00 | 0 | 55,210,881,800 |
| Total R201 SPOT | | | | | | | | | 0.00 | 0 | 55,210,881,800 |
| Total For R201 | | | | | | | | | 0.00 | 0 | 55,210,881,800 |
| R202 On 07/12/2033 Spot Bond | | | 1.84000 | 228.72741 | 1.84000 | 228.70248 | | | 23,202,400,000,000.00 | 12,610,000,000 | 159,214,849,700 |
| Total R202 SPOT | | | | | | | | | 13,202,400,000,000.00 | 12,610,000,000 | 159,214,849,700 |
| Total For R202 | | | | | | | | | 13,202,400,000,000.00 | 12,610,000,000 | 159,214,849,700 |
| R2023 On 28/02/2023 Spot Bond | | | 7.99500 | 98.44648 | 7.97500 | 98.54624 | | | 343,846,180,000,000.00 | 293,164,000,000 | 508,390,325,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R2023 SPOT | | | | | | | | | 13,846,180,000,000.00 | 293,164,000,000 | 508,390,325,000 |
| Total For R2023 | | | | | | | | | 13,846,180,000,000.00 | 293,164,000,000 | 508,390,325,000 |
| R203 On 15/09/2017 Spot Bond | | | 6.98500 | 107.13574 | 6.97000 | 107.15723 | | | 731,010,350,000,000.00 | 677,310,000,000 | 563,188,511,700 |
| Total R203 SPOT | | | | | | | | | 11,010,350,000,000.00 | 677,310,000,000 | 563,188,511,700 |
| Total For R203 | | | | | | | | | 11,010,350,000,000.00 | 677,310,000,000 | 563,188,511,700 |
| R2030 On 31/01/2030 Spot Bond | | | 8.66000 | 95.03787 | 8.66000 | 95.01598 | | | 49,881,600,000,000.00 | 5,760,000,000 | 352,982,400,100 |
| Total R2030 SPOT | | | | | | | | | 19,881,600,000,000.00 | 5,760,000,000 | 352,982,400,100 |
| Total For R2030 | | | | | | | | | 19,881,600,000,000.00 | 5,760,000,000 | 352,982,400,100 |
| R2032 On 31/03/2032 Spot Bond | | | 8.78000 | 98.14550 | 8.78000 | 98.63993 | | | 714,253,000,000,000.00 | 81,350,000,000 | 201,799,000,000 |
| Total R2032 SPOT | | | | | | | | | 14,253,000,000,000.00 | 81,350,000,000 | 201,799,000,000 |
| Total For R2032 | | | | | | | | | 14,253,000,000,000.00 | 81,350,000,000 | 201,799,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 8.84000 | 97.34165 | 8.84000 | 97.31878 | | | 160,161,649,024,000.00 | 18,117,833,600 | 217,720,000,000 |
| Total R2037 SPOT | | | | | | | | | 10,161,649,024,000.00 | 18,117,833,600 | 217,720,000,000 |
| Total For R2037 | | | | | | | | | 10,161,649,024,000.00 | 18,117,833,600 | 217,720,000,000 |
| R204 On 21/12/2018 Spot Bond | | | 7.31500 | 103.96533 | 7.30500 | 103.98196 | | | 190,077,474,623,500.00 | 299,395,416,900 | 393,024,395,000 |
| Total R204 SPOT | | | | | | | | | 10,077,474,623,500.00 | 299,395,416,900 | 393,024,395,000 |
| Total For R204 | | | | | | | | | 10,077,474,623,500.00 | 299,395,416,900 | 393,024,395,000 |
| R2044 On 31/01/2044 Spot Bond | | | 8.90500 | 99.04701 | 8.90500 | 99.02357 | | | 311,675,000,000,000.00 | 35,000,000,000 | 82,610,000,000 |
| Total R2044 SPOT | | | | | | | | | 11,675,000,000,000.00 | 35,000,000,000 | 82,610,000,000 |
| Total For R2044 | | | | | | | | | 11,675,000,000,000.00 | 35,000,000,000 | 82,610,000,000 |
| R2048 On 28/02/2048 Spot Bond | | | 8.90000 | 98.33594 | 8.90000 | 98.31268 | | | 198,292,000,000,000.00 | 22,280,000,000 | 283,625,600,000 |
| Total R2048 SPOT | | | | | | | | | 18,292,000,000,000.00 | 22,280,000,000 | 283,625,600,000 |
| Total For R2048 | | | | | | | | | 18,292,000,000,000.00 | 22,280,000,000 | 283,625,600,000 |
| R207 On 15/01/2020 Spot Bond | | | 7.57000 | 99.46163 | 7.55500 | 99.50637 | | | 756,215,888,000,000.00 | 760,398,400,000 | 471,423,097,300 |
| Total R207 SPOT | | | | | | | | | 16,215,888,000,000.00 | 760,398,400,000 | 471,423,097,300 |
| Total For R207 | | | | | | | | | 16,215,888,000,000.00 | 760,398,400,000 | 471,423,097,300 |
| R208 On 31/03/2021 Spot Bond | | | 7.76000 | 97.62207 | 7.74000 | 97.70033 | | | 417,219,627,272,000.00 | 1,342,425,209,700 | 814,475,541,900 |
| Total R208 SPOT | | | | | | | | | 17,219,627,272,000.00 | 342,425,209,700 | 314,475,541,900 |
| Total For R208 | | | | | | | | | 17,219,627,272,000.00 | 342,425,209,700 | 314,475,541,900 |
| R209 On 31/03/2036 Spot Bond | | | 8.78500 | 78.20459 | 8.76500 | 78.34181 | | | 462,467,062,000,000.00 | 166,473,200,000 | 585,357,176,400 |
| Total R209 SPOT | | | | | | | | | 12,467,062,000,000.00 | 166,473,200,000 | 585,357,176,400 |
| Total For R209 | | | | | | | | | 12,467,062,000,000.00 | 166,473,200,000 | 585,357,176,400 |
| R210 On 31/03/2028 Spot Bond | | | 1.73000 | 173.17036 | 1.77500 | 172.26250 | | | 13,736,200,000,000.00 | 7,940,000,000 | 25,371,107,700 |
| Total R210 SPOT | | | | | | | | | 13,736,200,000,000.00 | 7,940,000,000 | 25,371,107,700 |
| Total For R210 | | | | | | | | | 13,736,200,000,000.00 | 7,940,000,000 | 25,371,107,700 |
| R211 On 31/01/2017 Spot Bond | | | 0.90000 | 130.51846 | 0.90000 | 130.50758 | | | 1,156,681,350,000.00 | 1,285,201,500 | 80,708,867,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| Total R211 SPOT | | | | | | | | | 1,156,681,350,000.00 | 1,285,201,500 | 80,708,867,900 |
| Total For R211 | | | | | | | | | 1,156,681,350,000.00 | 1,285,201,500 | 80,708,867,900 |
| R212 On 31/01/2022 Spot Bond | | | 1.60000 | 135.50745 | 1.62000 | 135.31128 | | | 27,784,000,000,000.00 | 17,365,000,000 | 136,480,473,800 |
| Total R212 SPOT | | | | | | | | | 27,784,000,000,000.00 | 17,365,000,000 | 136,480,473,800 |
| Total For R212 | | | | | | | | | 27,784,000,000,000.00 | 17,365,000,000 | 136,480,473,800 |
| R213 On 28/02/2031 Spot Bond | | | 8.67500 | 85.38818 | 8.66000 | 85.48505 | | | 271,740,329,287,500.00 | 492,419,634,500 | 432,325,584,900 |
| Total R213 SPOT | | | | | | | | | 271,740,329,287,500.00 | 492,419,634,500 | 432,325,584,900 |
| Total For R213 | | | | | | | | | 271,740,329,287,500.00 | 492,419,634,500 | 432,325,584,900 |
| R214 On 28/02/2041 Spot Bond | | | 8.83500 | 76.19091 | 8.83500 | 76.17301 | | | 615,358,153,011,500.00 | 182,836,236,900 | 554,072,036,900 |
| Total R214 SPOT | | | | | | | | | 615,358,153,011,500.00 | 182,836,236,900 | 554,072,036,900 |
| Total For R214 | | | | | | | | | 615,358,153,011,500.00 | 182,836,236,900 | 554,072,036,900 |
| R226C On 15/09/2014 Spot Bond | | | 5.78500 | 99.71552 | 5.78500 | 99.69977 | | | 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 | | | 6.59000 | 96.50357 | 6.59000 | 96.48657 | | | 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 | | | 6.43000 | 93.57718 | 6.43000 | 93.56109 | | | 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 | | | 6.35000 | 90.77132 | 6.35000 | 90.75590 | | | 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 | | | 6.36000 | 87.96054 | 6.36000 | 87.94558 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R326C On 21/12/2014 Spot Bond | | | 5.82000 | 98.19932 | 5.82000 | 98.18395 | | | 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 | | | 6.50000 | 94.92513 | 6.50000 | 94.90854 | | | 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 | | | 6.37000 | 92.08948 | 6.37000 | 92.07370 | | | 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 | | | 6.35000 | 89.27835 | 6.35000 | 89.26310 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R329C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R329C | | | | | | | | | | 0.00 | 0 | 0 |
| R330C On 21/12/2016 Spot Bond | | | 6.41000 | 86.41463 | 6.41000 | 86.39974 | | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 6.94500 | 82.51997 | 6.94500 | 82.50458 | | | | 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 | | | 6.99500 | 79.62303 | 6.99500 | 79.60807 | | | | 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 | | | 7.31000 | 76.04507 | 7.31000 | 76.03015 | | | | 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 | | | 7.29000 | 73.42472 | 7.29000 | 73.41036 | | | | 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 | | | 7.27000 | 70.90836 | 7.27000 | 70.89453 | | | | 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 | | | 7.26000 | 68.45634 | 7.26000 | 68.44301 | | | | 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 | | | 7.51500 | 65.12063 | 7.51500 | 65.10751 | | | | 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 | | | 7.49500 | 62.83878 | 7.49500 | 62.82615 | | | | 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 | | | 7.66000 | 59.91635 | 7.66000 | 59.90405 | | | | 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 | | | 7.63000 | 57.82829 | 7.63000 | 57.81646 | | | | 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 | | | 7.60000 | 55.82915 | 7.60000 | 55.81778 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R341C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 7.57000 | 53.91472 | 7.57000 | 53.90377 | | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 7.53000 | 52.12526 | 7.53000 | 52.11473 | | | | 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 | | | 7.49000 | 50.41466 | 7.49000 | 50.40453 | | | | 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 | | | 8.13000 | 45.74424 | 8.13000 | 45.73428 | | | | 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 | | | 8.09000 | 44.13200 | 8.09000 | 44.12244 | | | | 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 | | | 8.05000 | 42.59299 | 8.05000 | 42.58381 | | | | 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 | | | 8.01000 | 41.12350 | 8.01000 | 41.11468 | | | | 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 | | | 7.97000 | 39.72001 | 7.97000 | 39.71153 | | | | 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 | | | 7.93000 | 38.37921 | 7.93000 | 38.37106 | | | | 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 | | | 7.89000 | 37.09798 | 7.89000 | 37.09014 | | | | 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 | | | 7.85000 | 35.87336 | 7.85000 | 35.86581 | | | | 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 | 101.08675 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| 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 | 100.04482 | | | 0.00 | 0 | 0 |
| Total RCSB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB04 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10297 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96614 | | | 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 | 16.13976 | 100.00000 | 16.10067 | | | 0.00 | 0 | 0 |
| Total RCSB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB1U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 9.35099 | 100.00000 | 9.32834 | | | 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 | 20.27059 | 100.00000 | 20.22148 | | | 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 | 101.52653 | | | 0.00 | 50,000,000 | 50,000,000 |
| Total RDFB01 SPOT | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For RDFB01 | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55740 | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.99272 | | | 0.00 | 0 | 0 |
| Total RDFB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB03 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 24/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.11268 | | | 0.00 | 0 | 0 |
| Total RDFC13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC13 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.13907 | | | 0.00 | 0 | 0 |
| Total RDFC15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC15 | | | | | | | | | 0.00 | 0 | 0 |
| RES06 On 18/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.80302 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total RES06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES06 | | | | | | | | | | 0.00 | 0 | 0 |
| RES12 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.55753 | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total RES12 SPOT | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For RES12 | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80590 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.43809 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES24 On 09/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.57796 | | | | 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 | 100.93127 | | | | 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 | 100.73621 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For RES27 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| RES29 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.98073 | | | | 0.00 | 0 | 0 |
| Total RES29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES29 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.63270 | | | | 0.00 | 0 | 3,720,000,000 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 3,720,000,000 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 3,720,000,000 |
| 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 | 100.23841 | | | | 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 | 101.72544 | | | | 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 | 100.83003 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP006 | | | | | | | | | | 0.00 | 0 | 0 |
| RP007 On 30/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74458 | | | | 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 | 100.74458 | | | | 0.00 | 0 | 0 |
| Total RP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP008 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78213 | | | | 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 | 101.98897 | | | | 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 | 102.19627 | | | | 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 | 102.87967 | 12.35000 | 102.84617 | | | | 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 | 101.85941 | | | | 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 | 13.61010 | 100.00000 | 13.57713 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RP024 On 13/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.91053 | | | | 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 | 100.81134 | | | | 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 | 101.69664 | | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | | 0.00 | 0 | 0 |
| RPG02 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.28801 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total RPG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPG02 | | | | | | | | | | 0.00 | 0 | 0 |
| RPG03 On 23/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.31911 | | | | 0.00 | 0 | 0 |
| Total RPG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPG03 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 2.79456 | 100.00000 | 2.78786 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP041 On 07/10/2016 Spot Bond | | | 100.00000 | 15.22597 | 100.00000 | 15.18909 | | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP071 On 31/01/2016 Spot Bond | | | 100.00000 | 35.07069 | 100.00000 | 34.98573 | | | | 0.00 | 0 | 0 |
| Total RPP07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP07U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 12.76519 | 100.00000 | 12.73426 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP091 On 21/11/2016 Spot Bond | | | 100.00000 | 22.40660 | 100.00000 | 22.35231 | | | | 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 | 104.38356 | | | | 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 | 101.18579 | | | | 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 | | | 9.04000 | 108.06310 | 9.04000 | 108.03700 | | | | 0.00 | 0 | 3,470,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 3,470,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 3,470,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.22500 | 94.17380 | 9.22500 | 103.75294 | | | | 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 | | | 9.81000 | 87.95058 | 9.81000 | 105.45891 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBC2 On 28/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.71792 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SBC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 7.73000 | 109.04042 | 7.73000 | 109.01795 | | | | 0.00 | 0 | 2,150,000,000 |
| Total SBK12 SPOT | | | | | | | | | | 0.00 | 0 | 2,150,000,000 |
| Total For SBK12 | | | | | | | | | | 0.00 | 0 | 2,150,000,000 |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.04196 | | | | 0.00 | 0 | 0 |
| Total SBK13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.02000 | 104.06931 | 9.02000 | 104.04422 | | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.82762 | | | | 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 | 102.89742 | | | | 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 | 100.60084 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.75134 | | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73782 | | | | 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 | | | 7.18000 | 104.22452 | 7.18000 | 104.20454 | | | | 0.00 | 0 | 1,010,000,000 |
| Total SBK7 SPOT | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| Total For SBK7 | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 8.80500 | 101.96498 | 8.80500 | 101.94097 | | | | 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 | | | 7.99000 | 111.51840 | 7.99000 | 111.49465 | | | | 0.00 | 0 | 0 |
| Total SBN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN29 On 15/09/2015 Spot Bond | | | 7.85000 | 111.66261 | 7.85000 | 111.63925 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| Total SBN29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN29 | | | | | | | | | 0.00 | 0 | 0 |
| SBN31 On 15/09/2015 Spot Bond | | | 7.78000 | 111.73483 | 7.78000 | 111.71166 | | | 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 | | | 8.37000 | 103.39683 | 8.37000 | 103.37380 | | | 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 | | | 7.92500 | 111.58532 | 7.92500 | 111.56175 | | | 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 | | | 7.89000 | 111.62138 | 7.89000 | 111.59790 | | | 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 | 101.38315 | | | 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 | 101.58344 | | | 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 | 101.12347 | | | 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 | | | 8.02000 | 106.18703 | 8.02000 | 106.16433 | | 240,600,000,000.00 | | 30,000,000 | 30,000,000 |
| Total SBS13 SPOT | | | | | | | | 240,600,000,000.00 | | 30,000,000 | 30,000,000 |
| Total For SBS13 | | | | | | | | 240,600,000,000.00 | | 30,000,000 | 30,000,000 |
| SBS15 On 26/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27087 | | | 0.00 | 0 | 0 |
| Total SBS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS15 | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.28310 | | | 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 | 105.31743 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.89000 | 108.30283 | 8.89000 | 108.27710 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.84000 | 104.27941 | 9.84000 | 104.25219 | | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.26252 | | | | 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 | 100.46705 | | | | 0.00 | 0 | 0 |
| Total SBS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28210 | | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.48849 | | | | 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 | | | 8.39500 | 104.11736 | 8.39500 | 104.09410 | | | | 0.00 | 0 | 1,160,000,000 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 1,160,000,000 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 1,160,000,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 13.16872 | 100.00000 | 13.13926 | | | | 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 | | | 9.51500 | 104.00074 | 9.51500 | 103.97447 | | | | 0.00 | 0 | 2,560,000,000 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 2,560,000,000 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 2,560,000,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81473 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 9.02500 | 100.52506 | 9.02500 | 100.50082 | | | | 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 | | | 8.89000 | 97.12814 | 8.89000 | 97.10518 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.42205 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 9.84000 | 129.10786 | 9.84000 | 101.60800 | | | | 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 | | | 9.44000 | 98.08056 | 9.44000 | 98.05598 | | | | 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 | | | 7.58000 | 108.13489 | 7.58000 | 108.11302 | | | | 0.00 | 0 | 320,000,000 |
| Total SBS9 SPOT | | | | | | | | | | 0.00 | 0 | 320,000,000 |
| Total For SBS9 | | | | | | | | | | 0.00 | 0 | 320,000,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.28000 | 128.01302 | 2.28000 | 272.64063 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.54500 | 102.45306 | 1.54500 | 128.52939 | | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 106.41000 | | | | 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 |
| SGI002 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85334 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SGI002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI002 | | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 16.06051 | 100.00000 | 16.02160 | | | | 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 | | | | 162.64995 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 2.17000 | 112.93642 | 2.17000 | 126.65767 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 102.60242 | 6.50000 | 102.58449 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54657 | | | | 0.00 | 0 | 1,700,000,000 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 1,700,000,000 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 1,700,000,000 |
| SHS03 On 29/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.17369 | | | | 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 | 103.22873 | | | | 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 | | | 9.00000 | 100.79954 | 9.00000 | 100.77529 | | | | 0.00 | 0 | 260,000,000 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.51344 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24827 | | | | 0.00 | 0 | 0 |
| Total SHS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS07 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS08 On 21/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27204 | | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS09 On 21/12/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.16818 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total SHS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS09 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11 On 19/11/2016 Spot Bond | | | 100.00000 | 13.71798 | 100.00000 | 13.68475 | | | | 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 | 101.53617 | | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS13 On 21/05/2015 Spot Bond | | | 100.00000 | 54.43185 | 100.00000 | 54.26191 | | | | 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 | 101.42865 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS15 On 19/09/2014 Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | | 0.00 | 0 | 0 |
| Total SHS15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS15U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS16 On 29/06/2016 Spot Bond | | | 100.00000 | 24.25672 | 100.00000 | 24.19796 | | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS17 On 30/09/2016 Spot Bond | | | 100.00000 | 27.07284 | 100.00000 | 26.98832 | | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS18 On 30/11/2016 Spot Bond | | | 100.00000 | 24.32842 | 100.00000 | 24.21396 | | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS20 On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28976 | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| Total SHS20 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| Total For SHS20 | | | | | | | | | | 0.00 | 1,600,000,000 | 800,000,000 |
| SHS21 On 06/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.31752 | | | | 0.00 | 0 | 0 |
| Total SHS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 7.78000 | 103.66370 | 7.78000 | 103.64220 | | | | 0.00 | 0 | 1,740,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SLI2 SPOT | | | | | | | | | | 0.00 | 0 | 1,740,000,000 |
| Total For SLI2 | | | | | | | | | | 0.00 | 0 | 1,740,000,000 |
| SLI3 On 15/08/2023 Spot Bond | | | 8.90500 | 99.05326 | 8.90500 | 99.60519 | | | | 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 | | | 8.32000 | 103.52886 | 8.32000 | 103.50593 | | | | 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 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11327 | | | | 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 | 100.39341 | | | | 0.00 | 0 | 0 |
| Total SPDA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11414 | | | | 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 | 100.54877 | | | | 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 | | | 8.07000 | 104.19384 | 8.07000 | 104.17131 | | | | 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 | 100.88129 | | | | 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 | 101.13172 | | | | 0.00 | 0 | 0 |
| Total SSA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA04 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80955 | | | | 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 | | | 9.29000 | 97.63079 | 9.29000 | 97.60658 | | | | 0.00 | 0 | 1,420,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 1,420,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 1,420,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89612 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN001: On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33403 | | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN002: On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68691 | | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN003: On 31/03/2021 Spot Bond | | | 9.34800 | 90.18373 | 9.34800 | 90.16122 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN004: On 31/03/2021 Spot Bond | | | 9.41000 | 89.90815 | 9.41000 | 89.88557 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN005: On 21/12/2014 Spot Bond | | | 7.06000 | 102.10382 | 7.06000 | 102.08450 | | | | 0.00 | 0 | 0 |
| Total SSN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN006 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN006: On 15/01/2020 Spot Bond | | | 8.81500 | 94.26035 | 8.81500 | 94.23826 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN007: On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46425 | | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN008: On 15/09/2017 Spot Bond | | | 8.15000 | 103.97939 | 8.15000 | 103.95682 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN009: On 31/01/2025 Spot Bond | | | 2.43000 | 108.29516 | 2.43000 | 108.68109 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN011: On 21/12/2018 Spot Bond | | | 8.25500 | 100.55746 | 8.25500 | 100.51303 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN012: On 26/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN015: On 21/12/2026 Spot Bond | | | 9.61000 | 108.26795 | 9.61000 | 108.21243 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN017 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.88933 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN018 On 04/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.84721 | | | | 0.00 | 0 | 0 |
| Total SSN019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN019 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN019 On 18/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.38800 | | | | 0.00 | 0 | 0 |
| Total SSN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN020 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN020 On 28/02/2031 Spot Bond | | | 9.89000 | 76.66064 | 9.89000 | 76.62043 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76018 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN024 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.82241 | | | | 0.00 | 0 | 0 |
| Total SSN025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN025 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN025 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76518 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1101 On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1101 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1103 On 29/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.95075 | | | | 0.00 | 0 | 0 |
| Total SY1103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1103 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1107 On 09/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.77013 | | | | 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 | 99.75410 | | | | 0.00 | 0 | 0 |
| Total SY1108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1108 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1113 On 16/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.65536 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SY1113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1113 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1127 On 21/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.05478 | | | | 0.00 | 0 | 0 |
| Total SY1127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1127 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1132 On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1132 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1133 On 29/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.94992 | | | | 0.00 | 0 | 0 |
| Total SY1133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1133 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1134 On 29/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.64702 | | | | 0.00 | 0 | 0 |
| Total SY1134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1134 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1136 On 05/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.83314 | | | | 0.00 | 0 | 0 |
| Total SY1136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1136 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1138 On 02/02/2015 Spot Bond | | | | 100.13585 | 0.00000 | 98.93949 | | | | 0.00 | 0 | 0 |
| Total SY1138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1138 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1139 On 11/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.73128 | | | | 0.00 | 0 | 0 |
| Total SY1139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1139 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1140 On 09/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.76362 | | | | 0.00 | 0 | 0 |
| Total SY1140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1140 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1141 On 15/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.67009 | | | | 0.00 | 0 | 0 |
| Total SY1141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1141 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1142 On 14/11/2014 Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 82.20721 | | | | 0.00 | 0 | 0 |
| Total SY1142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1142 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1143 On 18/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.55608 | | | | 0.00 | 0 | 0 |
| Total SY1143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1143 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1144 On 22/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.53918 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SY1144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1144 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1146 On 16/09/2014 Spot Bond | | | 100.00000 | 95.05208 | 100.00000 | 94.80519 | | | | 0.00 | 0 | 0 |
| Total SY1146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1146 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1147 On 22/09/2014 Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | | 0.00 | 0 | 0 |
| Total SY1147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1147 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1150 On 18/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.79309 | | | | 0.00 | 0 | 0 |
| Total SY1150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1150 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1151 On 17/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.62383 | | | | 0.00 | 0 | 0 |
| Total SY1151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1151 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1152 On 22/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.53763 | | | | 0.00 | 0 | 0 |
| Total SY1152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1152 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1154 On 24/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 98.45347 | | | | 0.00 | 0 | 0 |
| Total SY1154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1154 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1155 On 26/09/2014 Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 92.40506 | | | | 0.00 | 0 | 0 |
| Total SY1155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1155 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1156 On 25/11/2014 Spot Bond | | | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0 |
| Total SY1156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1156 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ18 On 30/09/2015 Spot Bond | | | 6.99000 | 110.79555 | 6.99000 | 110.77475 | | | | 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 | | | 8.80000 | 105.07236 | 8.80000 | 105.04763 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| TF105L On 25/10/2014 Spot Bond | | | 100.00000 | 87.53421 | 100.00000 | 87.32775 | | | | 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 | 37.29570 | 100.00000 | 37.20535 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total TF108U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TF108U | | | | | | | | | | 0.00 | 0 | 0 |
| TFS110 On 18/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.72721 | | | | 0.00 | 0 | 0 |
| Total TFS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS110 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS112 On 02/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.40768 | | | | 0.00 | 0 | 0 |
| Total TFS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS112 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88862 | | | | 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 | 100.10484 | | | | 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 | 101.20212 | | | | 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 | 101.26704 | | | | 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 | 98.98298 | | | | 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 | 98.47530 | | | | 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 | 0.00000 | 98.29054 | | | | 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 | 100.53704 | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total TFS83 SPOT | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| Total For TFS83 | | | | | | | | | | 0.00 | 50,000,000 | 50,000,000 |
| TFS84 On 28/07/2016 Spot Bond | | | 7.78000 | 102.32991 | 7.78000 | 102.30869 | | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.75486 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.77577 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.83000 | 100.85939 | 7.83000 | 100.83834 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74337 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76950 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78054 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.74337 | | | | 0.00 | 0 | 5,379,500 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 5,379,500 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 5,379,500 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.76950 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A8 On 18/07/2017 Spot Bond | | | 7.16000 | 81.61095 | 7.16000 | 100.76759 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A9 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.82067 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81649 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.91653 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90300 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D ¹ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.30974 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D ² On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26341 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ¹ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.74232 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ² On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.77577 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ³ On 18/07/2018 Spot Bond | | | 8.73000 | 100.95655 | 8.73000 | 100.81600 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ⁴ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.73918 | | | | 0.00 | 0 | 20,000,000 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| TH11A ⁵ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.76950 | | | | 0.00 | 0 | 1,500,000,000 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| TH11A ⁶ On 18/07/2041 Spot Bond | | | 8.77500 | 95.00435 | 8.77500 | 98.89944 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A ⁷ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.73290 | | | | 0.00 | 0 | 30,000,000 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| TH11A ⁸ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.76950 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B ¹ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.82275 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B ² On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.81127 | | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.80709 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.91445 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.91029 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.87384 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.23764 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.24176 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.22114 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A10 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79773 | | | | 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 | 6.37905 | 101.06155 | 6.36344 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A1 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.73918 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A2 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.88327 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A3 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.83319 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.87489 | | | | 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 | 101.31386 | | | | 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 | 101.13397 | | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/01/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78146 | | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79230 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total THE9A3 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For THE9A3 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.78146 | | | | 0.00 | 0 | 0 |
| Total THE9A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A5 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.79230 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.79773 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For THE9A7 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77495 | | | | 0.00 | 0 | 0 |
| Total THE9A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A8 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79230 | | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85192 | | | | 0.00 | 0 | 0 |
| Total THE9B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.85192 | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|-----------------------|
| Total THE9B2 SPOT | | | | | | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| Total For THE9B2 | | | | | | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| THE9B: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85192 | | | 0.00 | 0 | 0 |
| Total THE9B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B3 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93854 | | | 0.00 | 0 | 0 |
| Total THE9C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.96019 | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93313 | | | 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 | 101.36477 | | | 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 | 101.39167 | | | 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 | 101.38091 | | | 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 | | | 7.43000 | 106.77718 | 7.43000 | 106.75590 | | 1,486,000,000,000.00 | | 200,000,000 | 1,360,000,000 |
| Total TL15 SPOT | | | | | | | | 1,486,000,000,000.00 | | 200,000,000 | 1,360,000,000 |
| Total For TL15 | | | | | | | | 1,486,000,000,000.00 | | 200,000,000 | 1,360,000,000 |
| TL20 On 22/02/2020 Spot Bond | | | 9.55500 | 88.34855 | 9.55500 | 88.29617 | | | 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 | | | 7.81000 | 106.66479 | 7.81000 | 106.64259 | | | 0.00 | 0 | 76,028,200,000 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 76,028,200,000 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 76,028,200,000 |
| TN20 On 17/09/2020 Spot Bond | | | 9.09000 | 111.12392 | 9.09000 | 111.09708 | | 38,459,790,000,000.00 | | 4,231,000,000 | 33,653,929,300 |
| Total TN20 SPOT | | | | | | | | 38,459,790,000,000.00 | | 4,231,000,000 | 33,653,929,300 |
| Total For TN20 | | | | | | | | 38,459,790,000,000.00 | | 4,231,000,000 | 33,653,929,300 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 0.74935 | 100.00000 | 0.74701 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|----------------------|
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.29500 | 112.48294 | 9.29500 | 112.45517 | | | | 0.00 | 0 | 4,880,000,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 4,880,000,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 4,880,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 9.53000 | 100.02575 | 9.53000 | 100.00044 | | | 9,530,000,000,000.00 | 1,000,000,000 | 17,000,000,000 | |
| Total TN25 SPOT | | | | | | | | | 9,530,000,000,000.00 | 1,000,000,000 | 17,000,000,000 | |
| Total For TN25 | | | | | | | | | 9,530,000,000,000.00 | 1,000,000,000 | 17,000,000,000 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.55500 | 97.68048 | 9.55500 | 97.65570 | | | 95,550,000,000,000.00 | 10,000,000,000 | 8,470,000,000 | |
| Total TN27 SPOT | | | | | | | | | 95,550,000,000,000.00 | 10,000,000,000 | 8,470,000,000 | |
| Total For TN27 | | | | | | | | | 95,550,000,000,000.00 | 10,000,000,000 | 8,470,000,000 | |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.97129 | | | 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 | 101.10500 | | | 0.00 | 0 | 1,520,000,000 | |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 1,520,000,000 | |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 1,520,000,000 | |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.23677 | | | 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 | 100.24297 | | | 0.00 | 1,200,000,000 | 1,200,000,000 | |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 1,200,000,000 | |
| Total For TORQ3 | | | | | | | | | 0.00 | 1,200,000,000 | 1,200,000,000 | |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24354 | | | 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 | 100.27380 | | | 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 | 100.33659 | | | 0.00 | 0 | 0 | |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 | |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.23266 | | | 0.00 | 0 | 0 | |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TORQ7 | | | | | | | | | 0.00 | 0 | 0 | |
| TPDA0 On 05/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 101.12792 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TPDA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95473 | | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97554 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81472 | | | | 0.00 | 0 | 0 |
| Total TPDA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA04 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87233 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 99.91972 | 10.00000 | 99.89298 | | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 99.92172 | 9.75000 | 99.89564 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.92284 | 100.00000 | 9.89725 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.56250 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.66278 | | | | 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 | 101.71847 | | | | 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 | 101.72961 | | | | 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 | 102.04118 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.72941 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 12.36539 | 100.00000 | 12.31102 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP15C On 02/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.41422 | | | | 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 | 98.73622 | | | | 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 | 98.53035 | | | | 0.00 | 0 | 0 |
| Total TSP153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP153 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP155 On 22/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.53873 | | | | 0.00 | 0 | 0 |
| Total TSP156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP156 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP158 On 05/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.87584 | | | | 0.00 | 0 | 0 |
| Total TSP158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP158 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP160 On 19/02/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.06725 | | | | 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 | 96.43922 | | | | 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 | 99.60670 | | | | 0.00 | 0 | 0 |
| Total TSP162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP162 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP163 On 19/03/2015 Spot Bond | | | | 100.00000 | 0.00000 | 96.24321 | | | | 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 | 96.00861 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TSP164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP164 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP164 On 16/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 99.13236 | | | | 0.00 | 0 | 0 |
| Total TSP165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP165 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP165 On 16/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.77683 | | | | 0.00 | 0 | 0 |
| Total TSP166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP166 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP166 On 28/05/2015 Spot Bond | | | | 100.00000 | 0.00000 | 95.07017 | | | | 0.00 | 0 | 0 |
| Total TSP167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP167 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP167 On 11/06/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.79362 | | | | 0.00 | 0 | 0 |
| Total TSP168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP168 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP168 On 08/01/2015 Spot Bond | | | | 100.00000 | 0.00000 | 97.66859 | | | | 0.00 | 0 | 0 |
| Total TSP169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP169 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP169 On 09/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 94.09778 | | | | 0.00 | 0 | 0 |
| Total TSP170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP170 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP170 On 23/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.94759 | | | | 0.00 | 0 | 0 |
| Total TSP171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP171 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP171 On 06/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.63234 | | | | 0.00 | 0 | 0 |
| Total TSP172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP172 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP172 On 20/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 93.29441 | | | | 0.00 | 0 | 0 |
| Total TSP173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP173 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 12.45510 | 100.00000 | 12.16953 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC04U On 19/01/2015 Spot Bond | | | 100.00000 | 77.42175 | 100.00000 | 77.11081 | | | | 0.00 | 0 | 0 |
| Total TWC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC04U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC05U On 13/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.61427 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TWC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC058 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC05 On 15/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.59721 | | | | 0.00 | 0 | 0 |
| Total TWC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC059 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 17/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.56489 | | | | 0.00 | 0 | 0 |
| Total TWC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC060 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 26/08/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC061 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 20/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.54865 | | | | 0.00 | 0 | 0 |
| Total TWC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC062 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 22/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.49642 | | | | 0.00 | 0 | 0 |
| Total TWC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC063 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 25/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.19405 | | | | 0.00 | 0 | 0 |
| Total TWC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC064 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 26/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.12322 | | | | 0.00 | 0 | 0 |
| Total TWC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC065 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC06 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.08793 | | | | 0.00 | 0 | 0 |
| Total TWC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC066 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ1 On 17/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.62908 | | | | 0.00 | 0 | 0 |
| Total TWCJ12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ12 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ1 On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.09821 | | | | 0.00 | 0 | 0 |
| Total TWCJ13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ13 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM On 17/10/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.57302 | | | | 0.00 | 0 | 0 |
| Total TWCM12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM12 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM On 27/11/2014 Spot Bond | | | | 100.00000 | 0.00000 | 100.08862 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| Total TWCM13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM13 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.14000 | 107.38993 | 9.14000 | 107.36385 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UTR04: On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | | | | 0.00 | 0 | 0 |
| UTR04: On 06/04/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total UTR043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR043 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC03 On 26/09/2014 Spot Bond | | | | 100.00000 | 0.00000 | 101.02909 | | | | 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 | 101.00789 | | | | 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 | 100.36441 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total VKE01 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For VKE01 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| VKE02 On 08/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.37658 | | | | 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 | 100.37716 | | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE04 On 28/03/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11050 | | | | 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 | 101.14215 | | | | 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 | | | 6.92000 | 112.10741 | 6.92000 | 112.08669 | | | | 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 | | | 1.39000 | 238.75692 | 1.39000 | 238.73384 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP1 On 28/05/2015 Spot Bond | | | 6.85000 | 103.77718 | 6.85000 | 103.75819 | | | | 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 | | | 7.47000 | 105.97029 | 7.47000 | 105.94918 | | | | 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 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.86000 | 106.67571 | 7.86000 | 106.65337 | | | | 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 | | | 8.18000 | 105.92986 | 8.18000 | 105.90680 | | | | 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 | | | 8.28000 | 105.89403 | 8.28000 | 105.87069 | | | | 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 | | | 6.48000 | 94.78604 | 6.48000 | 94.76962 | | | | 0.00 | 0 | 0 |
| Total Z014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z014 | | | | | | | | | | 0.00 | 0 | 0 |
| Z020 On 19/10/2015 Spot Bond | | | 6.41000 | 93.04765 | 6.41000 | 93.03161 | | | | 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 | | | 5.83000 | 98.52078 | 5.83000 | 98.50528 | | | | 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 | | | 6.48000 | 94.76962 | 6.48000 | 94.75320 | | | | 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 | | | 7.25000 | 69.59548 | 7.25000 | 69.58201 | | | | 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 | 45.21253 | 100.00000 | 45.12675 | | | | 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 | 23.93156 | 100.00000 | 23.88616 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|------------------|-----------------|
| Total ZA029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 59,240,098,650,340,000.00 | 758,342,237,500 | 403,348,528,100 |
| Total for SPOT : | | | | | | | | | 59,240,098,650,340,000.00 | 758,342,237,500 | 403,348,528,100 |
| Total Futures | | | | | | | | | 59 240 099 001 583 900.00 | 758,342,240,160 | 403,348,892,266 |
| Total Options | | | | | | | | | 0.00 | 0 | 65,989 |
| Grand Total: | | | | | | | | | 59,240,099,001,583,800.00 | 758,342,240,160 | 403,348,958,255 |