



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: 07/09/2015

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 05/11/2015 Bond Future | | | 10.11632 | 79.71599 | 10.06108 | 80.09444 | | | 0.00 | 0 | 6,441 |
| ES33 On 04/02/2016 Bond Future | | | 10.21179 | 81.06186 | 10.15445 | 81.44849 | | | 0.00 | 0 | 0 |
| ES33 On 05/05/2016 Bond Future | | | 10.29737 | 78.71467 | 10.23818 | 79.10807 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 6,441 |
| ES33 On 05/11/2015 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 9.00 | Put | | | 7,838.94000 | 7.83894 | 8,217,390 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 9.01 | Put | | | 7,759.71000 | 7.75971 | 8,138,160 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/11/2015 Bond Future | 8.99 | Put | | | 7,918.27000 | 7.91827 | 8,296,720 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Put | | | 1,056.01000 | 1.05601 | 1,442,640 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.01 | Put | | | 986.99000 | 0.98699 | 1,373,620 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 9.99 | Put | | | 1,125.12000 | 1.12512 | 1,511,750 | | 0.00 | 0 | 0 |
| ES33 On 04/02/2016 Bond Future | 10.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 05/05/2016 Bond Future | 10.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| ES33 | On | 05/05/2016 | Bond Future | 10.01 | Put | | | 1,545.21000 | 1.54521 | 1,938,610 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 9.99 | Put | | | 1,682.85000 | 1.68285 | 2,076,250 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 10.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/05/2016 | Bond Future | 10.00 | Put | | | 1,613.98000 | 1.61398 | 2,007,380 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,441 |
| I2025 | On | 05/11/2015 | Bond Future | | | 122.67064 | 122.67064 | 122.66961 | 122.66961 | | | 736,023.84 | 6 | 544 |
| I2025 | On | 04/02/2016 | Bond Future | | | 123.52818 | 123.52818 | 123.53011 | 123.53011 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 736,023.84 | 6 | 544 |
| I2025 | On | 05/11/2015 | Bond Future | 122.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 122.99 | Put | | | 320.39000 | 0.32039 | 319,360 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.00 | Put | | | 330.39000 | 0.33039 | 329,360 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.01 | Put | | | 340.39000 | 0.34039 | 339,360 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 125.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 125.99 | Put | | | 2,459.89000 | 2.45989 | 2,461,820 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.00 | Put | | | 2,469.89000 | 2.46989 | 2,471,820 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/02/2016 | Bond Future | 126.01 | Put | | | 2,479.89000 | 2.47989 | 2,481,820 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 736,023.84 | 6 | 544 |
| I2033 | On | 05/11/2015 | Bond Future | | | 103.16787 | 103.16787 | 103.16681 | 103.16681 | | | 0.00 | 0 | 100 |
| I2033 | On | 04/02/2016 | Bond Future | | | 104.91804 | 104.91804 | 104.91925 | 104.91925 | | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | | | 105.80449 | 105.80449 | 105.80555 | 105.80555 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 100 |
| I2033 | On | 05/11/2015 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.41 | Call | | | 756.81000 | 0.75681 | 757,870 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.39 | Call | | | 776.81000 | 0.77681 | 777,870 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/11/2015 | Bond Future | 102.40 | Call | | | 766.81000 | 0.76681 | 767,870 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | Call | | | 2,519.25000 | 2.51925 | 2,518,040 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.41 | Call | | | 2,509.25000 | 2.50925 | 2,508,040 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.39 | Call | | | 2,529.25000 | 2.52925 | 2,528,040 | | 0.00 | 0 | 0 |
| I2033 | On | 04/02/2016 | Bond Future | 102.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033 | On | 05/05/2016 | Bond Future | 102.39 | Call | | | 3,415.55000 | 3.41555 | 3,414,490 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.40 | Call | | | 3,405.55000 | 3.40555 | 3,404,490 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.41 | Call | | | 3,395.55000 | 3.39555 | 3,394,490 | | 0.00 | 0 | 0 |
| I2033 | On | 05/05/2016 | Bond Future | 102.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 100 |
| I2038 | On | 05/11/2015 | Bond Future | | | 126.40097 | 126.40097 | 126.39898 | 126.39898 | | | 0.00 | 0 | 7,020 |
| I2038 | On | 04/02/2016 | Bond Future | | | 127.16886 | 127.16886 | 127.17019 | 127.17019 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 7,020 |
| I2038 | On | 05/11/2015 | Bond Future | 134.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.00 | Put | | | 7,601.02000 | 7.60102 | 7,599,030 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 134.01 | Put | | | 7,611.02000 | 7.61102 | 7,609,030 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 133.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 05/11/2015 | Bond Future | 133.99 | Put | | | 7,591.02000 | 7.59102 | 7,589,030 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 130.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 130.99 | Put | | | 3,819.81000 | 3.81981 | 3,821,140 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.00 | Put | | | 3,829.81000 | 3.82981 | 3,831,140 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/02/2016 | Bond Future | 131.01 | Put | | | 3,839.81000 | 3.83981 | 3,841,140 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 7,020 |
| I2046 | On | 05/11/2015 | Bond Future | | | 125.70289 | 125.70289 | 125.70098 | 125.70098 | | | 0.00 | 0 | 6,432 |
| I2046 | On | 04/02/2016 | Bond Future | | | 127.83532 | 127.83532 | 127.83642 | 127.83642 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 6,432 |
| I2046 | On | 05/11/2015 | Bond Future | 132.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 132.99 | Put | | | 7,289.02000 | 7.28902 | 7,287,110 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.00 | Put | | | 7,299.02000 | 7.29902 | 7,297,110 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 05/11/2015 | Bond Future | 133.01 | Put | | | 7,309.02000 | 7.30902 | 7,307,110 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 127.99 | Put | | | 153.58000 | 0.15358 | 154,680 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.00 | Put | | | 163.58000 | 0.16358 | 164,680 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/02/2016 | Bond Future | 128.01 | Put | | | 173.58000 | 0.17358 | 174,680 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| Total I2046 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 6,432 |
| I2050 On 05/11/2015 Bond Future | | | 133.55494 | 133.55494 | 133.55272 | 133.55272 | | | | 0.00 | 0 | 4,911 |
| I2050 On 04/02/2016 Bond Future | | | 134.28403 | 134.28403 | 134.28499 | 134.28499 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 4,911 |
| I2050 On 05/11/2015 Bond Future | 144.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 144.99 | Put | | | 11,437.28000 | 11.43728 | 11,435,060 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.00 | Put | | | 11,447.28000 | 11.44728 | 11,445,060 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 05/11/2015 Bond Future | 145.01 | Put | | | 11,457.28000 | 11.45728 | 11,455,060 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 137.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 137.99 | Put | | | 3,705.01000 | 3.70501 | 3,705,970 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.00 | Put | | | 3,715.01000 | 3.71501 | 3,715,970 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| I2050 On 04/02/2016 Bond Future | 138.01 | Put | | | 3,725.01000 | 3.72501 | 3,725,970 | | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 4,911 |
| R186 On 05/11/2015 Bond Future | | | 8.64014 | 117.17107 | 8.58441 | 117.60003 | | 9.44 | | 30,698,820.34 | 262 | 32,416 |
| R186 On 04/02/2016 Bond Future | | | 8.70635 | 113.85123 | 8.64814 | 114.28993 | | 9.38 | | 0.00 | 0 | 5,365 |
| R186 On 05/05/2016 Bond Future | | | 8.76190 | 115.87930 | 8.70145 | 116.32563 | | 9.27 | | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | | | 8.81658 | 112.69716 | 8.75336 | 113.15431 | | 9.38 | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 30,698,820.34 | 262 | 37,781 |
| R186 On 05/11/2015 Bond Future | 9.00 | Put | | | 702.53000 | 0.70253 | 775,230 | 9.80 | | 0.00 | 0 | 2,600 |
| R186 On 05/11/2015 Bond Future | 8.55 | Put | | | 1,970.28000 | 1.97028 | 2,154,980 | 9.48 | | 0.00 | 0 | 4,667 |
| R186 On 05/11/2015 Bond Future | 8.75 | Call | | | 2,552.73000 | 2.55273 | 2,251,920 | 9.62 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.75 | Put | | | 1,284.66000 | 1.28466 | 1,412,810 | 9.62 | | 0.00 | 0 | 10,200 |
| R186 On 05/11/2015 Bond Future | 8.85 | Call | | | 3,042.83000 | 3.04283 | 2,717,530 | 9.69 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.85 | Put | | | 1,018.36000 | 1.01836 | 1,122,020 | 9.69 | | 0.00 | 0 | 2,283 |
| R186 On 05/11/2015 Bond Future | 9.00 | Call | | | 3,848.54000 | 3.84854 | 3,492,280 | 9.80 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.35 | Put | | | 2,887.96000 | 2.88796 | 3,133,750 | 9.39 | | 0.00 | 0 | 9,430 |
| R186 On 05/11/2015 Bond Future | 8.45 | Call | | | 1,355.47000 | 1.35547 | 1,141,740 | 9.42 | | 0.00 | 0 | 200 |
| R186 On 05/11/2015 Bond Future | 8.45 | Put | | | 2,399.22000 | 2.39922 | 2,614,450 | 9.42 | | 0.00 | 0 | 6,308 |
| R186 On 05/11/2015 Bond Future | 8.50 | Call | | | 1,521.86000 | 1.52186 | 1,292,850 | 9.44 | | 0.00 | 0 | 650 |
| R186 On 05/11/2015 Bond Future | 8.50 | Put | | | 2,175.81000 | 2.17581 | 2,375,760 | 9.44 | | 0.00 | 0 | 4,666 |
| R186 On 05/11/2015 Bond Future | 8.55 | Call | | | 1,704.32000 | 1.70432 | 1,460,060 | 9.48 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.24 | Put | | | 3,488.53000 | 3.48853 | 3,767,020 | 9.36 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.25 | Call | | | 810.15000 | 0.81015 | 656,770 | 9.36 | | 0.00 | 0 | 0 |
| R186 On 05/11/2015 Bond Future | 8.25 | Put | | | 3,431.40000 | 3.43140 | 3,706,980 | 9.36 | | 0.00 | 0 | 8,650 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Call | | | 832.95000 | 0.83295 | 676,660 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 3,374.62000 | 3.37462 | 3,647,290 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.35 | Call | | | 1,059.14000 | 1.05914 | 875,970 | 9.39 | 0.00 | 0 | 843 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Put | | | 6,009.09000 | 6.00909 | 6,378,540 | 9.23 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 373.10000 | 0.37310 | 285,300 | 9.27 | 0.00 | 0 | 200 |
| R186 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 5,008.13000 | 5.00813 | 5,349,290 | 9.27 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Call | | | 744.08000 | 0.74408 | 599,370 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Put | | | 3,604.50000 | 3.60450 | 3,888,750 | 9.35 | 0.00 | 0 | 1,090 |
| R186 | On | 05/11/2015 | Bond Future | 8.24 | Call | | | 787.63000 | 0.78763 | 637,160 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Call | | | 134.62000 | 0.13462 | 95,330 | 9.18 | 0.00 | 0 | 169 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Put | | | 6,998.19000 | 6.99819 | 7,387,860 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 146.19000 | 0.14619 | 104,170 | 9.19 | 0.00 | 0 | 1,200 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 6,842.74000 | 6.84274 | 7,229,680 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Call | | | 225.57000 | 0.22557 | 166,060 | 9.23 | 0.00 | 0 | 674 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 298.50000 | 0.29850 | 248,070 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 9,532.01000 | 9.53201 | 9,920,280 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 305.92000 | 0.30592 | 254,480 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 9,455.41000 | 9.45541 | 9,842,670 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 313.89000 | 0.31389 | 261,380 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 9,379.44000 | 9.37944 | 9,765,630 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 3,208.93000 | 3.20893 | 2,943,030 | 9.55 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 2,442.80000 | 2.44280 | 2,615,600 | 9.55 | 0.00 | 0 | 6,700 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Call | | | 2,343.03000 | 2.34303 | 2,151,130 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Put | | | 5,062.96000 | 5.06296 | 5,317,390 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Call | | | 2,372.18000 | 2.37218 | 2,178,740 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Put | | | 5,015.66000 | 5.01566 | 5,268,550 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 727.16000 | 0.72716 | 643,570 | 8.96 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 9,627.71000 | 9.62771 | 9,990,450 | 8.96 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Call | | | 2,314.11000 | 2.31411 | 2,123,750 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Put | | | 5,110.55000 | 5.11055 | 5,366,520 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 5,126.44000 | 5.12644 | 5,367,360 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 3,226.49000 | 3.22649 | 3,008,920 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 5,084.32000 | 5.08432 | 5,323,900 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 3,260.02000 | 3.26002 | 3,041,090 | 9.39 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 5,043.73000 | 5.04373 | 5,281,950 | 9.39 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 3,194.43000 | 3.19443 | 2,978,200 | 9.38 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 60,530 |
| Total For R186 | | | | | | | | | | | | 30,698,820.34 | 262 | 98,311 |
| R197 | On | 05/11/2015 | Bond Future | | | 294.18235 | 294.18235 | 294.98338 | 294.98338 | | | 0.00 | 0 | 927 |
| R197 | On | 04/02/2016 | Bond Future | | | 292.81116 | 292.81116 | 293.63282 | 293.63282 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 927 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Put | | | 6.62000 | 0.00662 | 807,650 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.00 | Put | | | 16.62000 | 0.01662 | 817,650 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.01 | Put | | | 26.62000 | 0.02662 | 827,650 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.01 | Put | | | 3,377.18000 | 3.37718 | 4,198,840 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 296.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 296.99 | Put | | | 3,357.18000 | 3.35718 | 4,178,840 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/02/2016 | Bond Future | 297.00 | Put | | | 3,367.18000 | 3.36718 | 4,188,840 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 927 |
| R202 | On | 05/11/2015 | Bond Future | | | 239.46311 | 239.46311 | 239.46047 | 239.46047 | | | 0.00 | 0 | 53,286 |
| R202 | On | 04/02/2016 | Bond Future | | | 240.14657 | 240.14657 | 240.14922 | 240.14922 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 53,286 |
| R202 | On | 05/11/2015 | Bond Future | 246.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.00 | Put | | | 6,539.53000 | 6.53953 | 6,536,890 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 246.01 | Put | | | 6,549.53000 | 6.54953 | 6,546,890 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 245.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/11/2015 | Bond Future | 245.99 | Put | | | 6,529.53000 | 6.52953 | 6,526,890 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Call | | | 159.22000 | 0.15922 | 156,570 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 239.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.00 | Call | | | 149.22000 | 0.14922 | 146,570 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Call | | | 139.22000 | 0.13922 | 136,570 | | 0.00 | 0 | 0 |
| R202 | On | 04/02/2016 | Bond Future | 240.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 53,286 |
| R2023 | On | 05/11/2015 | Bond Future | | | 8.49452 | 97.50982 | 8.42315 | 97.88381 | | 7.42 | 0.00 | 0 | 14,805 |
| R2023 | On | 04/02/2016 | Bond Future | | | 8.57602 | 99.15614 | 8.50078 | 99.53858 | | 6.74 | 0.00 | 0 | 1,050 |
| R2023 | On | 05/05/2016 | Bond Future | | | 8.63746 | 96.99291 | 8.55865 | 97.38200 | | 7.04 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 15,855 |
| R2023 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 2,689.15000 | 2.68915 | 2,966,430 | 7.35 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 392.04000 | 0.39204 | 293,050 | 7.35 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 2,647.27000 | 2.64727 | 2,922,270 | 7.35 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 404.53000 | 0.40453 | 303,230 | 7.35 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 2,605.70000 | 2.60570 | 2,878,390 | 7.35 | 0.00 | 0 | 0 |
| R2023 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 379.83000 | 0.37983 | 283,120 | 7.35 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 740.79000 | 0.74079 | 624,060 | 6.61 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 3,282.80000 | 3.28280 | 3,548,510 | 6.61 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 711.60000 | 0.71160 | 598,190 | 6.61 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 3,358.97000 | 3.35897 | 3,628,000 | 6.61 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 726.20000 | 0.72620 | 611,130 | 6.61 | 0.00 | 0 | 0 |
| R2023 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 3,320.87000 | 3.32087 | 3,588,240 | 6.61 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Call | | | 1,545.52000 | 1.54552 | 1,382,050 | 7.04 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.24 | Put | | | 3,138.99000 | 3.13899 | 3,364,610 | 7.04 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Call | | | 1,565.62000 | 1.56562 | 1,400,760 | 7.04 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.25 | Put | | | 3,108.59000 | 3.10859 | 3,332,820 | 7.04 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Call | | | 1,586.50000 | 1.58650 | 1,420,230 | 7.05 | 0.00 | 0 | 0 |
| R2023 | On | 05/05/2016 | Bond Future | 8.26 | Put | | | 3,079.00000 | 3.07900 | 3,301,820 | 7.05 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 15,855 |
| R203 | On | 05/11/2015 | Bond Future | | | 7.57931 | 102.38847 | 7.52535 | 102.48068 | | 2.04 | 0.00 | 0 | 15,250 |
| R203 | On | 04/02/2016 | Bond Future | | | 7.70937 | 104.11716 | 7.64476 | 104.21315 | | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | | | 7.80222 | 101.80130 | 7.72502 | 101.89890 | | 1.51 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 15,250 |
| R203 | On | 05/11/2015 | Bond Future | 5.99 | Call | | | 0.13000 | 0.00013 | 0,060 | 1.93 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 5.99 | Put | | | 2,670.73000 | 2.67073 | 2,762,870 | 1.93 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.00 | Call | | | 0.15000 | 0.00015 | 0,070 | 1.93 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.00 | Put | | | 2,653.06000 | 2.65306 | 2,745,190 | 1.93 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.01 | Call | | | 0.16000 | 0.00016 | 0,070 | 1.93 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.01 | Put | | | 2,635.38000 | 2.63538 | 2,727,500 | 1.93 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Call | | | 107.60000 | 0.10760 | 85,050 | 1.20 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Put | | | 711.79000 | 0.71179 | 785,230 | 1.20 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Call | | | 111.05000 | 0.11105 | 87,950 | 1.20 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Put | | | 700.25000 | 0.70025 | 773,140 | 1.20 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Call | | | 114.79000 | 0.11479 | 91,110 | 1.20 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Put | | | 689.01000 | 0.68901 | 761,320 | 1.20 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Call | | | 247.96000 | 0.24796 | 216,220 | 1.49 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.24 | Put | | | 864.15000 | 0.86415 | 930,010 | 1.49 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Call | | | 252.21000 | 0.25221 | 220,090 | 1.49 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.25 | Put | | | 855.64000 | 0.85564 | 921,120 | 1.49 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Call | | | 256.50000 | 0.25650 | 224,010 | 1.49 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2016 | Bond Future | 7.26 | Put | | | 847.18000 | 0.84718 | 912,290 | 1.49 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For R203 | | | | | | | | | 0.00 | 0 | 15,250 |
| R2030 On 05/11/2015 Bond Future | | | 9.03845 | 93.97400 | 8.97783 | 94.42747 | | | 0.00 | 0 | 9,973 |
| R2030 On 04/02/2016 Bond Future | | | 9.10504 | 91.55399 | 9.04214 | 92.01716 | | | 0.00 | 0 | 400 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 10,373 |
| R2030 On 05/11/2015 Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.50 | Put | | | 3,687.38000 | 3.68738 | 4,140,850 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.51 | Put | | | 3,608.11000 | 3.60811 | 4,061,580 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 05/11/2015 Bond Future | 8.49 | Put | | | 3,766.74000 | 3.76674 | 4,220,210 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.74 | Put | | | 2,271.48000 | 2.27148 | 2,734,650 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.75 | Put | | | 2,195.04000 | 2.19504 | 2,658,210 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/02/2016 Bond Future | 8.76 | Put | | | 2,118.70000 | 2.11870 | 2,581,870 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 10,373 |
| R2032 On 05/11/2015 Bond Future | | | 9.11826 | 93.59472 | 9.06282 | 94.03807 | | | 0.00 | 0 | 1,579 |
| R2032 On 04/02/2016 Bond Future | | | 9.18389 | 95.17516 | 9.12643 | 95.62816 | | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | | | 9.24113 | 92.71298 | 9.18188 | 93.17391 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 1,579 |
| R2032 On 05/11/2015 Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 7.99 | Put | | | 9,224.97000 | 9.22497 | 9,668,320 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.00 | Put | | | 9,132.99000 | 9.13299 | 9,576,340 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/11/2015 Bond Future | 8.01 | Put | | | 9,041.13000 | 9.04113 | 9,484,480 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.69 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.69 | Put | | | 3,549.17000 | 3.54917 | 4,002,170 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.70 | Put | | | 3,465.65000 | 3.46565 | 3,918,650 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 04/02/2016 Bond Future | 8.71 | Put | | | 3,382.23000 | 3.38223 | 3,835,230 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 8.99 | Put | | | 1,516.05000 | 1.51605 | 1,976,980 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.00 | Put | | | 1,436.15000 | 1.43615 | 1,897,080 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 On 05/05/2016 Bond Future | 9.01 | Put | | | 1,356.35000 | 1.35635 | 1,817,280 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| Total R2032 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 1,579 |
| R2037 On 05/11/2015 Bond Future | | | 9.20487 | 95.80880 | 9.15452 | 96.25247 | | | | 359,283,000.00 | 3,750 | 51,105 |
| R2037 On 04/02/2016 Bond Future | | | 9.26670 | 93.16941 | 9.21460 | 93.62267 | | | | 0.00 | 0 | 370 |
| R2037 On 05/05/2016 Bond Future | | | 9.32177 | 94.82965 | 9.26815 | 95.29088 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 359,283,000.00 | 3,750 | 51,475 |
| R2037 On 05/11/2015 Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 7.99 | Put | | | 11,255.54000 | 11.25554 | 11,699,210 | | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.00 | Put | | | 11,150.16000 | 11.15016 | 11,593,830 | | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/11/2015 Bond Future | 8.01 | Put | | | 11,044.95000 | 11.04495 | 11,488,620 | | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.76 | Put | | | 4,106.64000 | 4.10664 | 4,559,900 | | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.74 | Put | | | 4,293.75000 | 4.29375 | 4,747,010 | | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.75 | Put | | | 4,200.13000 | 4.20013 | 4,653,390 | | | 0.00 | 0 | 0 |
| R2037 On 04/02/2016 Bond Future | 8.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.01 | Put | | | 2,271.89000 | 2.27189 | 2,733,120 | | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 8.99 | Put | | | 2,451.52000 | 2.45152 | 2,912,750 | | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| R2037 On 05/05/2016 Bond Future | 9.00 | Put | | | 2,361.64000 | 2.36164 | 2,822,870 | | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 359,283,000.00 | 3,750 | 51,475 |
| R204 On 05/11/2015 Bond Future | | | 7.90873 | 103.33779 | 7.85130 | 103.49400 | | 3.37 | | 0.00 | 0 | 24,654 |
| R204 On 04/02/2016 Bond Future | | | 8.01253 | 101.04584 | 7.94856 | 101.20692 | | 2.72 | | 0.00 | 0 | 0 |
| R204 On 05/05/2016 Bond Future | | | 8.09604 | 102.84557 | 8.02529 | 103.00940 | | 2.94 | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 24,654 |
| R204 On 05/11/2015 Bond Future | 6.24 | Call | | | 0.24000 | 0.00024 | 0,110 | 3.21 | | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.24 | Put | | | 4,508.49000 | 4.50849 | 4,664,570 | 3.21 | | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.25 | Call | | | 0.26000 | 0.00026 | 0,120 | 3.21 | | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.25 | Put | | | 4,479.77000 | 4.47977 | 4,635,840 | 3.21 | | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.26 | Call | | | 0.28000 | 0.00028 | 0,130 | 3.21 | | 0.00 | 0 | 0 |
| R204 On 05/11/2015 Bond Future | 6.26 | Put | | | 4,451.05000 | 4.45105 | 4,607,110 | 3.21 | | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.49 | Call | | | 270.04000 | 0.27004 | 225,670 | 2.68 | | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.49 | Put | | | 1,434.23000 | 1.43423 | 1,550,940 | 2.68 | | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.50 | Call | | | 276.76000 | 0.27676 | 231,590 | 2.68 | | 0.00 | 0 | 0 |
| R204 On 04/02/2016 Bond Future | 7.50 | Put | | | 1,415.39000 | 1.41539 | 1,531,300 | 2.68 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 283.81000 | 0.28381 | 237,810 | 2.68 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 1,396.88000 | 1.39688 | 1,511,960 | 2.68 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Call | | | 693.84000 | 0.69384 | 624,750 | 2.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.74 | Put | | | 1,357.89000 | 1.35789 | 1,452,630 | 2.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Call | | | 703.32000 | 0.70332 | 633,610 | 2.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.75 | Put | | | 1,344.00000 | 1.34400 | 1,438,120 | 2.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Call | | | 713.21000 | 0.71321 | 642,880 | 2.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2016 | Bond Future | 7.76 | Put | | | 1,330.53000 | 1.33053 | 1,424,030 | 2.94 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 24,654 |
| R2044 | On | 05/11/2015 | Bond Future | | | 9.24766 | 97.43896 | 9.19221 | 97.97102 | | | 5,261,703.84 | 54 | 17,486 |
| R2044 | On | 04/02/2016 | Bond Future | | | 9.30645 | 94.70184 | 9.24916 | 95.24506 | | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | | | 9.35876 | 96.38949 | 9.29987 | 96.94216 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 5,261,703.84 | 54 | 17,486 |
| R2044 | On | 05/11/2015 | Bond Future | 8.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.24 | Put | | | 9,988.00000 | 9.98800 | 10,520,060 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.25 | Put | | | 9,874.11000 | 9.87411 | 10,406,170 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 9,760.44000 | 9.76044 | 10,292,500 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 2,425.67000 | 2.42567 | 2,968,890 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 2,326.30000 | 2.32630 | 2,869,520 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 2,525.22000 | 2.52522 | 3,068,440 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 3,001.35000 | 3.00135 | 3,554,020 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 2,901.98000 | 2.90198 | 3,454,650 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 2,802.79000 | 2.80279 | 3,355,460 | | 0.00 | 0 | 0 |
| R2044 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 5,261,703.84 | 54 | 17,486 |
| R2048 | On | 05/11/2015 | Bond Future | | | 9.22838 | 96.79003 | 9.17293 | 97.33656 | | | 0.00 | 0 | 48,592 |
| R2048 | On | 04/02/2016 | Bond Future | | | 9.28854 | 98.42426 | 9.23126 | 98.98203 | | | 0.00 | 0 | 250 |
| R2048 | On | 05/05/2016 | Bond Future | | | 9.33660 | 95.74112 | 9.27775 | 96.30873 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 48,842 |
| R2048 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 12,866.86000 | 12.86686 | 13,413,390 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 13,114.03000 | 13.11403 | 13,660,560 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 12,990.32000 | 12.99032 | 13,536,850 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 2,414.34000 | 2.41434 | 2,972,110 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 2,312.13000 | 2.31213 | 2,869,900 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 2,210.11000 | 2.21011 | 2,767,880 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 2,864.36000 | 2.86436 | 3,431,970 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 2,762.27000 | 2.76227 | 3,329,880 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 2,660.37000 | 2.66037 | 3,227,980 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 48,842 |
| R207 | On | 05/11/2015 | Bond Future | | | 8.15486 | 99.15695 | 8.09817 | 99.35090 | | 4.51 | 93,901,631.65 | 947 | 44,623 |
| R207 | On | 04/02/2016 | Bond Future | | | 8.24988 | 97.18947 | 8.18831 | 97.38886 | | 4.02 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | | | 8.33261 | 98.92078 | 8.26626 | 99.12357 | | 4.15 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | | | 8.41777 | 97.08633 | 8.34501 | 97.29507 | | 4.02 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 93,901,631.65 | 947 | 44,623 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Call | | | 87.39000 | 0.08739 | 62,580 | 4.40 | 0.00 | 0 | 53 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Put | | | 2,409.33000 | 2.40933 | 2,578,470 | 4.40 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Call | | | 116.17000 | 0.11617 | 85,110 | 4.41 | 0.00 | 0 | 19 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Put | | | 2,191.71000 | 2.19171 | 2,354,600 | 4.41 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 274.58000 | 0.27458 | 215,530 | 4.46 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 1,510.94000 | 1.51094 | 1,645,840 | 4.46 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 283.56000 | 0.28356 | 223,150 | 4.46 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 1,485.14000 | 1.48514 | 1,618,680 | 4.46 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 292.75000 | 0.29275 | 230,970 | 4.46 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 1,459.57000 | 1.45957 | 1,591,740 | 4.46 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 242.42000 | 0.24242 | 202,200 | 3.92 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 2,539.23000 | 2.53923 | 2,698,400 | 3.92 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 248.67000 | 0.24867 | 207,680 | 3.92 | 0.00 | 0 | 19 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 2,512.12000 | 2.51212 | 2,670,520 | 3.92 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 255.05000 | 0.25505 | 213,260 | 3.92 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 2,485.16000 | 2.48516 | 2,642,760 | 3.92 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Call | | | 133.76000 | 0.13376 | 108,480 | 3.88 | 0.00 | 0 | 43 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Put | | | 3,167.87000 | 3.16787 | 3,341,980 | 3.88 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Call | | | 806.65000 | 0.80665 | 728,230 | 4.12 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Put | | | 2,059.72000 | 2.05972 | 2,184,090 | 4.12 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 512.08000 | 0.51208 | 454,840 | 4.07 | 0.00 | 0 | 43 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 2,703.18000 | 2.70318 | 2,848,730 | 4.07 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Call | | | 783.98000 | 0.78398 | 707,030 | 4.12 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Put | | | 2,099.25000 | 2.09925 | 2,225,090 | 4.12 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Call | | | 795.27000 | 0.79527 | 717,580 | 4.12 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Put | | | 2,079.43000 | 2.07943 | 2,204,530 | 4.12 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 1,068.17000 | 1.06817 | 979,240 | 4.02 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 2,036.48000 | 2.03648 | 2,156,290 | 4.02 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 1,044.14000 | 1.04414 | 956,510 | 4.02 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 2,070.63000 | 2.07063 | 2,191,740 | 4.02 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 1,056.11000 | 1.05611 | 967,830 | 4.02 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 2,053.51000 | 2.05351 | 2,173,970 | 4.02 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 177 |
| Total For R207 | | | | | | | | | | | | 93,901,631.65 | 947 | 44,800 |
| R208 | On | 05/11/2015 | Bond Future | | | 8.28777 | 94.16893 | 8.22116 | 94.44276 | | 5.80 | 0.00 | 0 | 40,396 |
| R208 | On | 04/02/2016 | Bond Future | | | 8.37146 | 95.75906 | 8.30040 | 96.03962 | | 5.15 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | | | 8.44102 | 94.06293 | 8.36564 | 94.34837 | | 5.43 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 40,396 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Put | | | 493.29000 | 0.49329 | 565,370 | 6.01 | 0.00 | 0 | 2,200 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 2,238.40000 | 2.23840 | 2,451,540 | 5.74 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 239.23000 | 0.23923 | 176,950 | 5.74 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 2,204.24000 | 2.20424 | 2,415,790 | 5.74 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 247.53000 | 0.24753 | 183,630 | 5.74 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 2,170.32000 | 2.17032 | 2,380,250 | 5.74 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Call | | | 1,551.94000 | 1.55194 | 1,350,190 | 6.01 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 231.15000 | 0.23115 | 170,460 | 5.74 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Call | | | 455.45000 | 0.45545 | 380,620 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Put | | | 2,663.54000 | 2.66354 | 2,869,270 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Call | | | 465.61000 | 0.46561 | 389,560 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Put | | | 2,633.03000 | 2.63303 | 2,837,540 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Call | | | 445.46000 | 0.44546 | 371,840 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Put | | | 2,694.25000 | 2.69425 | 2,901,190 | 5.04 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Call | | | 1,057.65000 | 1.05765 | 944,320 | 5.37 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.00 | Put | | | 2,457.30000 | 2.45730 | 2,629,410 | 5.37 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Call | | | 1,072.22000 | 1.07222 | 957,850 | 5.37 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 8.01 | Put | | | 2,433.25000 | 2.43325 | 2,604,320 | 5.37 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Call | | | 1,043.21000 | 1.04321 | 930,910 | 5.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R208 | On | 05/05/2016 | Bond Future | 7.99 | Put | | | 2,481.49000 | 2.48149 | 2,654,630 | 5.37 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 2,200 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 42,596 |
| R209 | On | 05/11/2015 | Bond Future | | | 9.14240 | 74.16355 | 9.08699 | 74.56792 | | 15.07 | 0.00 | 0 | 24,850 |
| R209 | On | 04/02/2016 | Bond Future | | | 9.19982 | 75.41591 | 9.14263 | 75.82876 | | 14.70 | 0.00 | 0 | 400 |
| R209 | On | 05/05/2016 | Bond Future | | | 9.24965 | 73.60960 | 9.19088 | 74.02974 | | 15.03 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 25,250 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 59.76000 | 0.05976 | 40,410 | 14.57 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 8,812.77000 | 8.81277 | 9,197,790 | 14.57 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 62.43000 | 0.06243 | 42,350 | 14.57 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 8,728.77000 | 8.72877 | 9,113,060 | 14.57 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 65.32000 | 0.06532 | 44,450 | 14.58 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.50 | Put | | | 4,921.69000 | 4.92169 | 5,233,210 | 14.82 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.00 | Call | | | 1,552.08000 | 1.55208 | 1,329,960 | 15.07 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.00 | Put | | | 2,193.80000 | 2.19380 | 2,376,050 | 15.07 | 0.00 | 0 | 500 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 8,645.13000 | 8.64513 | 9,028,630 | 14.58 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Call | | | 2,140.77000 | 2.14077 | 1,876,680 | 15.25 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Put | | | 1,608.66000 | 1.60866 | 1,748,940 | 15.25 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Call | | | 2,515.80000 | 2.51580 | 2,230,200 | 15.35 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Put | | | 1,335.80000 | 1.33580 | 1,454,570 | 15.35 | 0.00 | 0 | 900 |
| R209 | On | 05/11/2015 | Bond Future | 8.50 | Call | | | 421.85000 | 0.42185 | 329,000 | 14.82 | 0.00 | 0 | 900 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,701.46000 | 1.70146 | 1,529,290 | 14.59 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 4,557.02000 | 4.55702 | 4,797,700 | 14.59 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Call | | | 4,453.14000 | 4.45314 | 4,157,620 | 15.25 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 9.52 | Put | | | 1,793.00000 | 1.79300 | 1,910,330 | 15.25 | 0.00 | 0 | 2,200 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,649.36000 | 1.64936 | 1,480,660 | 14.58 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 4,658.77000 | 4.65877 | 4,902,920 | 14.58 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,675.28000 | 1.67528 | 1,504,850 | 14.58 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 4,607.71000 | 4.60771 | 4,850,130 | 14.58 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 3,007.79000 | 3.00779 | 2,794,580 | 15.03 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 4,398.02000 | 4.39802 | 4,604,950 | 15.03 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 3,041.24000 | 3.04124 | 2,826,640 | 15.04 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 4,357.65000 | 4.35765 | 4,563,190 | 15.04 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 2,975.96000 | 2.97596 | 2,764,140 | 15.03 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 4,440.12000 | 4.44012 | 4,648,440 | 15.03 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 4,500 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 29,750 |
| R210 | On | 05/11/2015 | Bond Future | | | 179.97747 | 179.97747 | 180.17064 | 180.17064 | | | 107,986,482.00 | 600 | 2,298 |
| R210 | On | 04/02/2016 | Bond Future | | | 183.03056 | 183.03056 | 183.23130 | 183.23130 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 107,986,482.00 | 600 | 2,298 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R210 | On | 05/11/2015 | Bond Future | 181.99 | Put | | | 1,819.36000 | 1.81936 | 2,012,530 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.00 | Put | | | 1,829.36000 | 1.82936 | 2,022,530 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 182.01 | Put | | | 1,839.36000 | 1.83936 | 2,032,530 | | 0.00 | 0 | 0 |
| R210 | On | 05/11/2015 | Bond Future | 181.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 184.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 184.99 | Put | | | 1,758.70000 | 1.75870 | 1,959,440 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.00 | Put | | | 1,768.70000 | 1.76870 | 1,969,440 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/02/2016 | Bond Future | 185.01 | Put | | | 1,778.70000 | 1.77870 | 1,979,440 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 107,986,482.00 | 600 | 2,298 |
| R211 | On | 05/11/2015 | Bond Future | | | 135.91336 | 135.91336 | 135.91487 | 135.91487 | | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | | | 136.52079 | 136.52079 | 136.52554 | 136.52554 | | | 0.00 | 0 | 1,120 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R211 | On | 05/11/2015 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 134.99 | Call | | | 924.87000 | 0.92487 | 923,360 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 134.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.00 | Call | | | 914.87000 | 0.91487 | 913,360 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.01 | Call | | | 904.87000 | 0.90487 | 903,360 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 138.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 138.99 | Put | | | 2,464.46000 | 2.46446 | 2,469,210 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.00 | Put | | | 2,474.46000 | 2.47446 | 2,479,210 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/02/2016 | Bond Future | 139.01 | Put | | | 2,484.46000 | 2.48446 | 2,489,210 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R212 | On | 05/11/2015 | Bond Future | | | 141.59749 | 141.59749 | 141.59652 | 141.59652 | | | 0.00 | 0 | 928 |
| R212 | On | 04/02/2016 | Bond Future | | | 142.13553 | 142.13553 | 142.13804 | 142.13804 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 928 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Put | | | 4,393.48000 | 4.39348 | 4,392,510 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.00 | Put | | | 4,403.48000 | 4.40348 | 4,402,510 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 146.01 | Put | | | 4,413.48000 | 4.41348 | 4,412,510 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R212 | On | 04/02/2016 | Bond Future | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 145.99 | Put | | | 3,851.96000 | 3.85196 | 3,854,470 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.00 | Put | | | 3,861.96000 | 3.86196 | 3,864,470 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/02/2016 | Bond Future | 146.01 | Put | | | 3,871.96000 | 3.87196 | 3,874,470 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 928 |
| R213 | On | 05/11/2015 | Bond Future | | | 9.06347 | 84.45113 | 9.00291 | 84.88801 | | 12.90 | 0.00 | 0 | 21,426 |
| R213 | On | 04/02/2016 | Bond Future | | | 9.13055 | 85.87696 | 9.06781 | 86.32307 | | 12.45 | 0.00 | 0 | 450 |
| R213 | On | 05/05/2016 | Bond Future | | | 9.18378 | 83.85753 | 9.11915 | 84.31143 | | 12.80 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 21,876 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 26.07000 | 0.02607 | 16,180 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 9,925.09000 | 9.92509 | 10,352,080 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 27.36000 | 0.02736 | 17,040 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 9,841.71000 | 9.84171 | 10,268,270 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 28.77000 | 0.02877 | 17,980 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 9,758.56000 | 9.75856 | 10,184,650 | 12.46 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 1,757.30000 | 1.75730 | 1,567,320 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 4,144.39000 | 4.14439 | 4,400,520 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 1,784.39000 | 1.78439 | 1,592,530 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 4,097.24000 | 4.09724 | 4,351,490 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 1,811.75000 | 1.81175 | 1,617,990 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 4,050.45000 | 4.05045 | 4,302,800 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Call | | | 2,342.64000 | 2.34264 | 2,145,670 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.74 | Put | | | 5,077.58000 | 5.07758 | 5,334,510 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Call | | | 2,370.34000 | 2.37034 | 2,171,860 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.75 | Put | | | 5,031.53000 | 5.03153 | 5,286,950 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Call | | | 2,398.23000 | 2.39823 | 2,198,250 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 05/05/2016 | Bond Future | 8.76 | Put | | | 4,985.76000 | 4.98576 | 5,239,680 | 12.69 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 21,876 |
| R214 | On | 05/11/2015 | Bond Future | | | 9.17226 | 75.13542 | 9.12194 | 75.52242 | | 15.79 | 0.00 | 0 | 11,693 |
| R214 | On | 04/02/2016 | Bond Future | | | 9.23068 | 76.40395 | 9.17872 | 76.79915 | | 15.45 | 0.00 | 0 | 4,620 |
| R214 | On | 05/05/2016 | Bond Future | | | 9.27710 | 74.46925 | 9.22376 | 74.87143 | | 15.79 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 16,313 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 59.25000 | 0.05925 | 40,860 | 15.28 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 9,528.92000 | 9.52892 | 9,897,530 | 15.28 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 54.05000 | 0.05405 | 37,040 | 15.27 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 9,711.51000 | 9.71151 | 10,081,500 | 15.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 56.54000 | 0.05654 | 38,870 | 15.27 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 9,620.02000 | 9.62002 | 9,989,350 | 15.27 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 378.52000 | 0.37852 | 324,340 | 14.93 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 10,453.46000 | 10.45346 | 10,794,480 | 14.93 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 387.31000 | 0.38731 | 332,130 | 14.93 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 10,368.50000 | 10.36850 | 10,708,520 | 14.93 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 396.74000 | 0.39674 | 340,520 | 14.94 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 10,284.35000 | 10.28435 | 10,623,330 | 14.94 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Call | | | 3,062.02000 | 3.06202 | 2,860,140 | 15.79 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 8.99 | Put | | | 4,867.82000 | 4.86782 | 5,068,120 | 15.79 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Call | | | 3,094.97000 | 3.09497 | 2,891,770 | 15.79 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.00 | Put | | | 4,822.05000 | 4.82205 | 5,021,030 | 15.79 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Call | | | 3,129.56000 | 3.12956 | 2,925,030 | 15.80 | 0.00 | 0 | 0 |
| R214 | On | 05/05/2016 | Bond Future | 9.01 | Put | | | 4,778.06000 | 4.77806 | 4,975,710 | 15.80 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 16,313 |
| Total for Bond | | | | | | | | | | | | 597,867,661.67 | 5,619 | 523,167 |
| AIR03/F | On | 09/03/2016 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR03/R157 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03/R157 | | | | | | | | | | | | 0.00 | 0 | 0 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 0 |

| 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 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | | | 489.00200 | 489.00200 | 490.73200 | 490.73200 | | | | 9,780,040.00 | 2 | 445 |
| GOVI On 04/02/2016 GOVI | | | 497.25400 | 497.25400 | 499.02800 | 499.02800 | | | | 0.00 | 0 | 26 |
| GOVI On 05/05/2016 GOVI | | | 506.10100 | 506.10100 | 507.90900 | 507.90900 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 9,780,040.00 | 2 | 471 |
| GOVI On 05/11/2015 GOVI | 529.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 529.99 | Put | | | 392,580.00000 | 39.25800 | 409,880,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.00 | Put | | | 392,680.00000 | 39.26800 | 409,980,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/11/2015 GOVI | 530.01 | Put | | | 392,780.00000 | 39.27800 | 410,080,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 511.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 511.99 | Put | | | 129,620.00000 | 12.96200 | 147,360,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.00 | Put | | | 129,720.00000 | 12.97200 | 147,460,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/02/2016 GOVI | 512.01 | Put | | | 129,820.00000 | 12.98200 | 147,560,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 517.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 517.99 | Put | | | 100,810.00000 | 10.08100 | 118,890,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.00 | Put | | | 100,910.00000 | 10.09100 | 118,990,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 05/05/2016 GOVI | 518.01 | Put | | | 101,010.00000 | 10.10100 | 119,090,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 9,780,040.00 | 2 | 471 |
| Total for GOVI | | | | | | | | | | 9,780,040.00 | 2 | 471 |
| AL37 On 05/11/2015 Index Future | | | 460.75800 | 460.75800 | 461.69300 | 461.69300 | | | | 0.00 | 0 | 3 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AL37 | On | 04/02/2016 | Index Future | | | 468.53400 | 468.53400 | 469.49800 | 469.49800 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 3 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 3 |
| AL7T | On | 05/11/2015 | Index Future | | | 538.45600 | 538.45600 | 540.38300 | 540.38300 | | | 0.00 | 0 | 1 |
| AL7T | On | 04/02/2016 | Index Future | | | 547.54400 | 547.54400 | 549.51900 | 549.51900 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 1 |
| ALBI | On | 05/11/2015 | Index Future | | | 491.86600 | 491.86600 | 493.71500 | 493.71500 | | | 0.00 | 0 | 456 |
| ALBI | On | 04/02/2016 | Index Future | | | 500.16700 | 500.16700 | 502.06100 | 502.06100 | | | 0.00 | 0 | 146 |
| ALBI | On | 05/05/2016 | Index Future | | | 509.06600 | 509.06600 | 510.99600 | 510.99600 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 602 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 602 |
| IGOV | On | 05/11/2015 | Index Future | | | 232.00900 | 232.00900 | 232.16900 | 232.16900 | | | 0.00 | 0 | 973 |
| IGOV | On | 04/02/2016 | Index Future | | | 235.94300 | 235.94300 | 236.11300 | 236.11300 | | | 0.00 | 0 | 82 |
| IGOV | On | 05/05/2016 | Index Future | | | 240.16000 | 240.16000 | 240.33400 | 240.33400 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,055 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,055 |
| ILBI | On | 05/11/2015 | Index Future | | | 629.05700 | 629.05700 | 629.53100 | 629.53100 | | | 0.00 | 0 | 0 |
| ILBI | On | 04/02/2016 | Index Future | | | 639.81800 | 639.81800 | 640.30400 | 640.30400 | | | 0.00 | 0 | 160 |
| Total ILBI Future | | | | | | | | | | | | 0.00 | 0 | 160 |
| Total For ILBI | | | | | | | | | | | | 0.00 | 0 | 160 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,821 |
| JIBAR F | On | 16/09/2015 | Jibar Future | | | 6.38000 | 93.62000 | 6.38000 | 93.62000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/10/2015 | Jibar Future | | | 6.47000 | 93.53000 | 6.47000 | 93.53000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 18/11/2015 | Jibar Future | | | 6.56000 | 93.44000 | 6.56000 | 93.44000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 15/12/2015 | Jibar Future | | | 6.63000 | 93.37000 | 6.63000 | 93.37000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 20/01/2016 | Jibar Future | | | 6.71000 | 93.29000 | 6.71000 | 93.29000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 17/02/2016 | Jibar Future | | | 6.78000 | 93.22000 | 6.78000 | 93.22000 | | | 0.00 | 0 | 2,000 |
| JIBAR F | On | 16/03/2016 | Jibar Future | | | 6.85000 | 93.15000 | 6.85000 | 93.15000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 15/06/2016 | Jibar Future | | | 7.11000 | 92.89000 | 7.11000 | 92.89000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/09/2016 | Jibar Future | | | 7.30000 | 92.70000 | 7.30000 | 92.70000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/12/2016 | Jibar Future | | | 7.49000 | 92.51000 | 7.49000 | 92.51000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 15/03/2017 | Jibar Future | | | 7.64000 | 92.36000 | 7.64000 | 92.36000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/06/2017 | Jibar Future | | | 7.75000 | 92.25000 | 7.75000 | 92.25000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 2,000 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 2,000 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 2,000 |
| 10Y ST | On | 17/12/2025 | Interest Rate Swap | | | 102.61227 | 102.61227 | 102.15755 | 102.15755 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------------|
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 19/12/2016 Interest Rate Swap | | | 100.17658 | 100.17658 | 100.08190 | 100.08190 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On 18/12/2017 Interest Rate Swap | | | 100.62722 | 100.62722 | 100.40714 | 100.40714 | | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 17/12/2020 Interest Rate Swap | | | 100.80927 | 100.80927 | 100.50046 | 100.50046 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | | 607,647,701.67 | 5,621 | 527,459 |
| AA02 On 28/03/2016 Spot Bond | | | | 101.33163 | | 101.31294 | | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | | 101.62169 | | 101.60090 | | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 9.49500 | 103.66398 | 9.44000 | 103.79935 | | | | 0.00 | 0 | 500,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 101.18702 | | 101.16616 | | | | 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 | | | 9.97500 | 101.77753 | 9.91000 | 102.02129 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 111.39000 | 10.00000 | 111.36100 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.39629 | | 100.37253 | | | | 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 | | | | 99.23805 | | 99.21151 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.88500 | 98.23290 | 9.83000 | 98.35118 | | | 0.00 | 0 | 310,000,000 |
| Total AB013 SPOT | | | | | | | | | 0.00 | 0 | 310,000,000 |
| Total For AB013 | | | | | | | | | 0.00 | 0 | 310,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 9.93158 | 100.00000 | 9.90752 | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 103.29503 | 10.84000 | 103.26541 | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 10.33204 | 100.00000 | 10.31159 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 100.15297 | 11.37000 | 100.12255 | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 11.55172 | 100.00000 | 11.51526 | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 88.29729 | 11.81000 | 88.24164 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 10.21916 | 100.00000 | 10.17373 | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 101.26241 | | 101.24010 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 9.08500 | 105.39808 | 9.03500 | 105.44874 | | | 0.00 | 0 | 500,000,000 |
| Total AB09 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AB09 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI: On 07/12/2023 Spot Bond | | | 2.76000 | 271.06935 | 2.72000 | 271.73934 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2016 Spot Bond | | | | 100.12851 | | 100.11020 | | | | 0.00 | 1,520,000,000 | 760,000,000 |
| Total ABFN06 SPOT | | | | | | | | | | 0.00 | 1,520,000,000 | 760,000,000 |
| Total For ABFN06 | | | | | | | | | | 0.00 | 1,520,000,000 | 760,000,000 |
| ABFN0 On 17/03/2018 Spot Bond | | | | 100.59316 | | 100.57452 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2020 Spot Bond | | | | 99.85454 | | 99.83353 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2026 Spot Bond | | | | 99.85066 | | 99.82911 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 28/10/2019 Spot Bond | | | | 99.70371 | | 99.68113 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 09/04/2017 Spot Bond | | | | 101.06436 | | 101.04491 | | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 09/04/2019 Spot Bond | | | | 100.78406 | | 100.76341 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 14/05/2020 Spot Bond | | | | 100.58153 | | 100.55953 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 14/05/2022 Spot Bond | | | | 100.59595 | | 100.57341 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.10000 | 178.36516 | 2.06000 | 178.69371 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 179.64540 | 2.17000 | 179.60864 | | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN14 On 10/10/2033 Spot Bond | | | 1.82000 | 192.00921 | 1.82000 | 191.97176 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 8.48125 | 82.34421 | 8.43125 | 82.41657 | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.48125 | 82.34421 | 8.43125 | 82.41657 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 101.74198 | | 101.72016 | | | 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 | | | | 100.47000 | | 100.47000 | | | 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 | | | | 99.66000 | | 99.66000 | | | 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 | | | | 99.18000 | | 99.18000 | | | 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 | | | | 97.75000 | | 97.75000 | | | 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 | | | | 98.06000 | | 98.06000 | | | 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 | | | | 101.31410 | | 101.29339 | | | 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 | | | | 101.19416 | | 101.17394 | | | 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 | | | | 96.69000 | | 96.69000 | | | 0.00 | 0 | 0 |
| Total ABN49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN49 | | | | | | | | | 0.00 | 0 | 0 |
| ABN51 On 09/09/2015 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 ABN51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN51 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN52 On 18/05/2016 Spot Bond | | | | 95.99000 | | 95.99000 | | | | 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 | | | | 95.70000 | | 95.70000 | | | | 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 | | | | 95.44000 | | 95.44000 | | | | 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 | | | | 101.45514 | | 101.43438 | | | | 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 | | | 7.19500 | 99.90154 | 7.18000 | 99.88211 | | | | 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 | | | | 101.21758 | | 101.19576 | | | | 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 | | | | 93.69000 | | 93.69000 | | | | 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 | | | | 93.47000 | | 93.47000 | | | | 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 | | | 2.68000 | 111.95621 | 2.68000 | 111.93183 | | | | 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 | | | 2.48000 | 166.54528 | 2.47000 | 166.68569 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 2.46000 | 217.96455 | 2.46000 | 217.91826 | | | | 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 | | | | 90.16000 | | 90.16000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN64 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 92.13000 | | 92.13000 | | | | 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 | | | 10.04500 | 88.34630 | 9.97500 | 88.65717 | | | | 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 | | | | 101.95000 | | 101.95000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 104.48000 | | 104.48000 | | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN71 On 29/03/2016 Spot Bond | | | | 55.01000 | | 55.01000 | | | | 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 | | | | 102.69904 | | 102.39353 | | | | 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 | | | | 99.90000 | | 99.90000 | | | | 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 | | | | 108.43500 | | 108.43500 | | | | 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 | 108.20014 | 9.63000 | 108.17234 | | | | 0.00 | 0 | 0 |
| Total ABN76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN76 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN77 On 07/06/2017 Spot Bond | | | | 103.57000 | | 103.57000 | | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN78 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN78 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.99500 | 105.66298 | 9.94000 | 106.01172 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 9.40000 | 91.73190 | 9.33500 | 91.96629 | | | | 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 | | | | 104.82000 | | 104.82000 | | | | 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 | | | | 119.55000 | | 119.55000 | | | | 0.00 | 0 | 0 |
| Total ABN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN82 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN84 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN84 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.09000 | 105.01655 | 10.03500 | 105.36191 | | | | 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 | | | | 93.84000 | | 93.84000 | | | | 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 | | | | 99.97906 | | 99.95813 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.92123 | | 100.89856 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.73500 | 102.35597 | 8.68500 | 102.44505 | | | 0.00 | 0 | 1,670,000,000 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 1,670,000,000 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 1,670,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.87500 | 102.07814 | 9.81000 | 102.32249 | | | 0.00 | 0 | 500,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.66500 | 101.47394 | 9.61000 | 101.64960 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 10.10500 | 101.04935 | 10.04000 | 101.32924 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.57500 | 97.11043 | 9.52000 | 97.28468 | | | 0.00 | 0 | 4,420,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 4,420,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 4,420,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.44000 | 89.39485 | 10.38500 | 89.69962 | | | 0.00 | 0 | 3,070,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,070,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,070,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 7.78000 | 100.61904 | 7.76000 | 100.60828 | | 637,960,000,000.00 | | 82,000,000 | 41,000,000 |
| Total ABS9 SPOT | | | | | | | | 637,960,000,000.00 | | 82,000,000 | 41,000,000 |
| Total For ABS9 | | | | | | | | 637,960,000,000.00 | | 82,000,000 | 41,000,000 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.17000 | 282.07389 | 2.13000 | 282.78164 | | 0.00 | 0 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For ABS12 | | | | | | | | 0.00 | 0 | 0 | 0 |
| ABS13 On 31/01/2017 Spot Bond | | | 1.56000 | 133.47041 | 1.56000 | 133.44535 | | 0.00 | 0 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For ABS13 | | | | | | | | 0.00 | 0 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 2.17000 | 136.04454 | 2.17000 | 136.01678 | | 0.00 | 0 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For ABS14 | | | | | | | | 0.00 | 0 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.01011 | 100.00000 | 0.01008 | | 0.00 | 0 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For ACIF1U | | | | | | | | 0.00 | 0 | 0 | 0 |
| ACL02 On 15/09/2015 Spot Bond | | | 9.16500 | 99.87461 | 9.15000 | 99.84981 | | 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 ACL028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 10.48012 | 100.00000 | 10.45473 | | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL03L On 20/03/2016 Spot Bond | | | 100.00000 | 62.46637 | 100.00000 | 62.31504 | | | | 0.00 | 0 | 0 |
| Total ACL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL03U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 75.54655 | | 75.54655 | | | | 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 | 62.46637 | 100.00000 | 62.31504 | | | | 0.00 | 0 | 0 |
| Total ACL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL04U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL073 On 20/09/2015 Spot Bond | | | | 99.80126 | | 99.78138 | | | | 0.00 | 0 | 0 |
| Total ACL073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL073 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL074 On 20/09/2015 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL074 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL076 On 20/09/2015 Spot Bond | | | | 99.74614 | | 101.88646 | | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL077 On 20/09/2015 Spot Bond | | | | 99.72174 | | 102.06557 | | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL078 On 20/09/2015 Spot Bond | | | | 99.75704 | | 101.80660 | | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL080 On 20/09/2015 Spot Bond | | | | 99.74968 | | 101.86056 | | | | 0.00 | 0 | 0 |
| Total ACL080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL080 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL081 On 20/09/2015 Spot Bond | | | | 99.74644 | | 101.88430 | | | | 0.00 | 0 | 0 |
| Total ACL081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL081 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.99474 | | 100.97082 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.99474 | | 100.97082 | | | | 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 | | | | 101.00011 | | 100.97606 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 101.00011 | | 100.97606 | | | | 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 | | | | 100.98937 | | 100.96559 | | | | 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 | | | | 98.11538 | | 98.09672 | | | | 0.00 | 0 | 0 |
| Total ACL088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 26/12/2015 Spot Bond | | | | 101.67651 | | 101.65392 | | | | 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 | | | | 99.75412 | | 101.82821 | | | | 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 | | | | 99.74650 | | 101.88191 | | | | 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 | | | | 99.74350 | | 101.90343 | | | | 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 | | | | 99.74941 | | 101.86029 | | | | 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 | | | | 99.76296 | | 101.76345 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 9.87500 | 100.16374 | 9.82000 | 102.82074 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL118 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL120 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL122 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL122 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL126 On 20/09/2016 Spot Bond | | | | 92.45779 | | 92.43773 | | | | 0.00 | 0 | 0 |
| Total ACL126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 218.35386 | | 214.89365 | | | | 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 | | | | 218.46644 | | 215.00253 | | | | 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 | | | | 99.75694 | | 101.80650 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.66649 | | 102.68661 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 02/09/2016 Spot Bond | | | | 100.18264 | | 100.15842 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.66704 | | 102.68471 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 101.58710 | | 101.56343 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 101.31327 | | 101.29020 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.59818 | | 102.73610 | | | | 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 | | | | 100.60933 | | 102.58774 | | | | 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 | | | | 99.75608 | | 101.81299 | | | | 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 | | | | 100.52692 | | 102.54661 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL152 On 20/03/2017 Spot Bond | | | | 99.76162 | | 101.77437 | | | | 0.00 | 0 | 0 |
| Total ACL152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL152 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL153 On 20/03/2017 Spot Bond | | | | 99.77191 | | 101.69879 | | | | 0.00 | 0 | 0 |
| Total ACL153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL153 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 99.72926 | 10.23000 | 104.80199 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL162 On 20/09/2015 Spot Bond | | | | 99.77709 | | 101.65980 | | | | 0.00 | 0 | 0 |
| Total ACL162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL162 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL163 On 20/06/2017 Spot Bond | | | | 113.66825 | | 113.98334 | | | | 0.00 | 0 | 0 |
| Total ACL163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL163 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL164 On 20/06/2019 Spot Bond | | | 9.96000 | 101.67270 | 9.90500 | 101.81526 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16€ On 20/06/2017 Spot Bond | | | | 99.76242 | | 101.76782 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16€ On 20/06/2017 Spot Bond | | | 1.75000 | 120.79205 | 1.75000 | 120.76874 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2017 Spot Bond | | | | 99.75198 | | 101.73934 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2019 Spot Bond | | | | 99.74449 | | 101.79316 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2019 Spot Bond | | | | 99.75949 | | 101.68552 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 99.71738 | | 101.82818 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/06/2017 Spot Bond | | | | 100.96120 | | 102.95240 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/06/2019 Spot Bond | | | | 99.76218 | | 101.66614 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2017 Spot Bond | | | | 100.50303 | | 102.53103 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2022 Spot Bond | | | | 99.74599 | | 101.78240 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2016 Spot Bond | | | | 99.76750 | | 101.72996 | | | | 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 | | | | 99.75479 | | 101.82152 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 99.75095 | | 101.84957 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2015 Spot Bond | | | | 99.79837 | | 101.64116 | | | | 0.00 | 0 | 0 |
| Total ACL191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL191 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL191 On 20/12/2015 Spot Bond | | | | 99.95576 | | 101.83567 | | | | 0.00 | 0 | 0 |
| Total ACL192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL192 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL192 On 20/09/2022 Spot Bond | | | | 99.75016 | | 101.85613 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 99.75016 | | 101.85613 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/06/2017 Spot Bond | | | | 99.72051 | | 101.96531 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/12/2017 Spot Bond | | | | 99.75049 | | 101.75010 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/06/2017 Spot Bond | | | | 99.73596 | | 101.96211 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 101.07078 | | 103.30631 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 99.72051 | | 101.96531 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 21/11/2016 Spot Bond | | | | 99.56112 | | 99.54142 | | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 20/12/2022 Spot Bond | | | | 99.74517 | | 101.89284 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 99.73249 | | 101.87925 | | | | 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 | | | | 155.94970 | | 153.47925 | | | | 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 | | | | 157.05803 | | 154.56945 | | | | 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 | | | | 99.76548 | | 101.64246 | | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 99.76758 | | 101.62737 | | | | 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 | | | | 100.42582 | | 100.40493 | | | | 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 | | | | 99.76189 | | 101.66830 | | | | 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 | | | | 98.92442 | | 100.83700 | | | | 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 | | | | 99.75198 | | 101.73934 | | | | 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 | | | | 99.76518 | | 101.64461 | | | | 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 | | | | 99.76548 | | 101.64246 | | | | 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 | | | | 99.75962 | | 101.78709 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21E On 11/05/2020 Spot Bond | | | | 100.70124 | | 100.67767 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21E On 26/01/2021 Spot Bond | | | | 101.04167 | | 101.01828 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL22C On 26/01/2021 Spot Bond | | | | 101.02477 | | 101.00176 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 99.96836 | | 99.94572 | | | | 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 | | | | 100.96795 | | 100.94444 | | | | 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 | | | | 100.94122 | | 100.91851 | | | | 0.00 | 0 | 0 |
| Total ADCB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB03 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.34355 | | 100.31794 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB1 On 31/01/2016 Spot Bond | | | 100.00000 | 81.15574 | 100.00000 | 80.81186 | | | | 0.00 | 0 | 0 |
| Total ADCB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB1U | | | | | | | | | | 0.00 | 0 | 0 |
| AER01I On 18/11/2016 Spot Bond | | | 100.00000 | 34.64794 | 100.00000 | 34.56401 | | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 15.69583 | 100.00000 | 15.65780 | | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 1.70783 | 100.00000 | 1.70370 | | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | | 0.00 | 0 | 0 |
| AGN00 On 12/10/2015 Spot Bond | | | | 100.30333 | | 100.28543 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AGN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGN001 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF1A On 21/11/2015 Spot Bond | | | | 100.41278 | | 100.39206 | | | | 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 | | | | 100.45256 | | | | | | 0.00 | 0 | 0 |
| AHF1B On 21/11/2015 Spot Bond | | | 100.00000 | 85.01702 | 100.00000 | 84.82291 | | | | 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 | | | | 100.47903 | | | | | | 0.00 | 0 | 0 |
| AHF1C On 21/11/2015 Spot Bond | | | 100.00000 | 85.03790 | 100.00000 | 84.84375 | | | | 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 | | | | 101.08575 | | 101.06473 | | | | 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 | | | | 101.19170 | | 101.16862 | | | | 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 | | | | 101.33284 | | 101.30701 | | | | 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 | | | | 101.04460 | | 101.02361 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2016 Spot Bond | | | 8.42000 | 101.52428 | 8.37000 | 101.53017 | | | | 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 | | | | 101.33977 | | 101.31298 | | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/10/2039 Spot Bond | | | | 101.55576 | | 101.52470 | | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 34.41349 | 100.00000 | 38.00970 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1A1 On 15/04/2020 Spot Bond | | | 100.00000 | 9.05153 | 100.00000 | 9.88321 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 9.53000 | 97.10501 | 9.47500 | 97.23891 | | | | 0.00 | 0 | 2,900,000,000 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.09000 | 112.54312 | 10.03500 | 112.81738 | | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR03 On 09/03/2016 Spot Bond | | | 7.80000 | 101.50388 | 7.78000 | 101.49275 | | | | 0.00 | 0 | 0 |
| Total AIR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR03 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.78500 | 99.49690 | 9.71500 | 99.86843 | | | | 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 | 15.70136 | 100.00000 | 15.66661 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.41500 | 99.70446 | 10.35500 | 100.11514 | | | | 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 | | | 2.73000 | 170.75134 | 2.72000 | 170.88656 | | | | 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 | | | | 100.06922 | | 100.04772 | | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 101.63509 | | 101.61306 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 101.75954 | | 101.73584 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.75714 | | 100.73473 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 22/03/2016 Spot Bond | | | | 101.59591 | | 101.57607 | | | | 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 | | | | 100.36885 | | 100.34038 | | | | 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 | | | | 101.66734 | | 101.64668 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 99.77190 | | 101.69878 | | | | 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 | | | | 102.40176 | | 102.37177 | | | | 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 | | | | 100.01726 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN013 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 11/04/2017 Spot Bond | | | | 94.58000 | | 94.58000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 09/03/2016 Spot Bond | | | | 100.01726 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN017 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 09/06/2017 Spot Bond | | | | 115.11704 | | 115.11704 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 2.71000 | 237.05844 | 2.71000 | 237.00651 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN024 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 98.45160 | | 100.47343 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 113.45629 | | 113.45629 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.67286 | | 100.65028 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 2.72500 | 210.19285 | 2.72500 | 210.14670 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 99.77868 | | 101.54769 | | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 24/09/2016 Spot Bond | | | | 101.59362 | | 101.57291 | | | | 0.00 | 0 | 0 |
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 13/10/2016 Spot Bond | | | | 101.20215 | | 101.18179 | | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 16/04/2018 Spot Bond | | | | 101.18949 | | 101.16817 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 22/04/2020 Spot Bond | | | | 101.13739 | | 101.11437 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 28/04/2020 Spot Bond | | | | 101.02697 | | 101.00392 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 30/04/2020 Spot Bond | | | | 100.96354 | | 100.94083 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 14/05/2018 Spot Bond | | | | 98.57008 | | 98.56861 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 13/11/2015 Spot Bond | | | | 100.00982 | | 100.00997 | | | | 0.00 | 0 | 0 |
| Total ASN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN063 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 01/06/2018 Spot Bond | | | | 100.19021 | | 100.16903 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 15/06/2018 Spot Bond | | | | 99.90246 | | 99.88277 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | 100.74461 | | 100.72255 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN070 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 30/06/2016 Spot Bond | | | | 101.58008 | | 101.56256 | | | | 0.00 | 0 | 0 |
| Total ASN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN072 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/07/2018 Spot Bond | | | | 88.36578 | | 88.36578 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 02/07/2016 Spot Bond | | | | 101.33743 | | 101.31757 | | | | 0.00 | 0 | 0 |
| Total ASN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN074 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | 99.71122 | | 101.04983 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | 99.75648 | | 100.77465 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97754 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 99.73549 | | 100.36060 | | | | 0.00 | 0 | 11,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 11,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 11,000,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.17862 | | 100.15159 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35I On 20/12/2016 Spot Bond | | | 100.00000 | 42.41072 | 100.00000 | 42.31686 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38I On 20/12/2017 Spot Bond | | | 100.00000 | 22.82635 | 100.00000 | 24.70428 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39I On 20/12/2017 Spot Bond | | | 100.00000 | 22.90758 | 100.00000 | 24.80965 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40I On 20/12/2017 Spot Bond | | | 100.00000 | 22.54205 | 100.00000 | 24.33548 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 38.21917 | 100.00000 | 32.11894 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN49I On 19/09/2016 Spot Bond | | | 100.00000 | 44.29704 | 100.00000 | 44.18973 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 17.18730 | 100.00000 | 17.14566 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN55I On 29/12/2016 Spot Bond | | | 100.00000 | 45.26116 | 100.00000 | 45.15151 | | | | 0.00 | 0 | 0 |
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN56I On 29/06/2016 Spot Bond | | | 100.00000 | 65.46204 | 100.00000 | 65.30345 | | | | 0.00 | 0 | 0 |
| Total ASN56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN56U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 1.28400 | 100.00000 | 1.27888 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 99.92402 | | 99.90485 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 20/03/2016 Spot Bond | | | | 99.78349 | | 101.51322 | | | | 0.00 | 0 | 0 |
| Total BAR003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total For BAR003 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 101.85880 | | 101.83797 | | | | 0.00 | 0 | 400,000,000 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.35500 | 105.48626 | 9.30000 | 105.60464 | | | | 0.00 | 0 | 3,100,000,000 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 3,100,000,000 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 3,100,000,000 |
| BAW13 On 17/04/2017 Spot Bond | | | | 101.67054 | | 101.65048 | | | | 0.00 | 350,000,000 | 350,000,000 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 350,000,000 | 350,000,000 |
| Total For BAW13 | | | | | | | | | | 0.00 | 350,000,000 | 350,000,000 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.93067 | | 100.91084 | | | | 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 | | | | 99.88678 | | 99.91394 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.21928 | | 100.24661 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 10.12500 | 100.25133 | 10.06000 | 100.48049 | | | | 0.00 | 0 | 4,500,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 4,500,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 4,500,000,000 |
| BAW2 On 02/10/2015 Spot Bond | | | 7.18500 | 105.37864 | 7.17000 | 105.35898 | | | | 0.00 | 0 | 300,000,000 |
| Total BAW2 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For BAW2 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 91.31514 | 100.00000 | 91.08911 | | | | 0.00 | 0 | 0 |
| Total BAW20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW20U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 10.22500 | 99.92910 | 10.16000 | 100.19870 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 103.73919 | | 103.71875 | | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 9.23500 | 105.65620 | 9.18500 | 105.72304 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/03/2016 Spot Bond | | | 11.00917 | 102.92970 | 10.98831 | 102.90543 | | | | 0.00 | 0 | 0 |
| Total BAYA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA01 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/09/2015 Spot Bond | | | 10.80462 | 102.29426 | 10.81848 | 102.26359 | | | | 0.00 | 0 | 0 |
| Total BAYA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/09/2015 Spot Bond | | | 10.78219 | 102.28530 | 10.79582 | 102.25478 | | | | 0.00 | 0 | 0 |
| Total BAYA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 30/09/2016 Spot Bond | | | | 102.14664 | | 102.11601 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/12/2015 Spot Bond | | | 10.93515 | 102.27612 | 10.93638 | 102.24579 | | | | 0.00 | 0 | 0 |
| Total BAYA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/12/2017 Spot Bond | | | 12.20722 | 101.46387 | 12.09729 | 101.64874 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/12/2015 Spot Bond | | | | 102.19571 | | 102.16439 | | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/12/2015 Spot Bond | | | | 102.19571 | | 102.16439 | | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | | 102.19578 | | 102.16446 | | | | 0.00 | 0 | 0 |
| Total BAYA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 11.25917 | 102.08799 | 11.23831 | 102.06323 | | | | 0.00 | 0 | 0 |
| Total BAYA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 31/03/2016 Spot Bond | | | 11.15333 | 102.35034 | 11.14436 | 102.32175 | | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA1 On 30/09/2015 Spot Bond | | | 10.80462 | 102.29426 | 10.81848 | 102.26359 | | | | 0.00 | 0 | 0 |
| Total BAYA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BAYA14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA14 On 30/06/2016 Spot Bond | | | 11.06000 | 102.46458 | 11.06000 | 102.43396 | | | | 0.00 | 0 | 0 |
| Total BAYA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA15 On 30/09/2016 Spot Bond | | | 10.42003 | 102.01993 | 10.35931 | 102.02415 | | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA16 On 30/09/2016 Spot Bond | | | | 102.78077 | | 102.75287 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 31/12/2016 Spot Bond | | | | 102.07633 | | 102.04685 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 102.07633 | | 102.04685 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 30/09/2015 Spot Bond | | | | 99.99590 | | 99.99590 | | | | 0.00 | 0 | 0 |
| Total BAYA22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA22 On 30/06/2017 Spot Bond | | | 7.48302 | 98.08985 | 7.46083 | 98.09775 | | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 12.01000 | 100.69004 | 11.96000 | 100.73716 | | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | | 99.70845 | | 99.70845 | | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/09/2017 Spot Bond | | | 11.93500 | 98.91901 | 11.88500 | 98.97583 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | | 99.99590 | | 99.99590 | | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 31/12/2015 Spot Bond | | | | 101.90158 | | 101.87443 | | | | 0.00 | 0 | 0 |
| Total BAYA29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BAYA29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA30 On 31/12/2015 Spot Bond | | | 9.28000 | 101.81112 | 9.28000 | 101.78574 | | | | 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 | | | | 102.03921 | | 102.00975 | | | | 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 | | | 11.83000 | 98.55517 | 11.77500 | 98.63053 | | | | 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 | | | | 101.98070 | | 101.95208 | | | | 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 | | | | 102.02945 | | 102.00014 | | | | 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 | | | | 102.02945 | | 102.00014 | | | | 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 | | | | 99.90330 | | 99.90330 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 31/03/2016 Spot Bond | | | | 101.95729 | | 101.92901 | | | | 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 | | | | 102.04825 | | 102.01903 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 99.99590 | | 99.99590 | | | | 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 | | | | 102.04825 | | 102.01903 | | | | 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 | | | | 101.96118 | | 101.93286 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 101.98001 | | 101.95175 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2019 Spot Bond | | | | 102.04836 | | 102.01914 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 30/09/2015 Spot Bond | | | | 101.60727 | | 101.58428 | | | | 0.00 | 0 | 0 |
| Total BAYA47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA47 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA47 On 31/03/2016 Spot Bond | | | | 101.68785 | | 101.66345 | | | | 0.00 | 0 | 0 |
| Total BAYA48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA48 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/03/2016 Spot Bond | | | 14.00917 | 103.51423 | 13.98831 | 103.48150 | | | | 0.00 | 0 | 0 |
| Total BAYB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB02 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/12/2016 Spot Bond | | | 15.43980 | 102.92033 | 15.36384 | 102.96690 | | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/03/2017 Spot Bond | | | 14.37107 | 102.68725 | 14.28159 | 102.71630 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 30/06/2019 Spot Bond | | | | 102.66215 | | 102.62365 | | | | 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 | | | | 102.66215 | | 102.62365 | | | | 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 | | | | 102.66215 | | 102.62365 | | | | 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 | | | | 102.75929 | | 102.71937 | | | | 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 | | | | 102.32174 | | 102.28820 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1 On 31/12/2016 Spot Bond | | | 100.00000 | 40.42026 | 100.00000 | 40.34358 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 22.25624 | 100.00000 | 22.20233 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 20.25569 | 100.00000 | 20.20661 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 12.50351 | 100.00000 | 12.47323 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 12.50351 | 100.00000 | 12.47323 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 15.11734 | 100.00000 | 15.08072 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 On 30/06/2035 Spot Bond | | | 100.00000 | 13.09891 | 100.00000 | 13.06719 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.99458 | | 100.97488 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 101.27314 | | 101.25369 | | | | 0.00 | 0 | 500,000,000 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| BCJ07 On 15/04/2016 Spot Bond | | | | 101.08892 | | 101.06897 | | | | 0.00 | 0 | 0 |
| Total BCJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 10.84429 | 100.00000 | 10.81802 | | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 10.84429 | 100.00000 | 10.81802 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP97I On 23/10/2015 Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 89.24205 | | | | 0.00 | 0 | 0 |
| Total BCP97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP97U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP98I On 20/11/2015 Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 83.52403 | | | | 0.00 | 0 | 0 |
| Total BCP98U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP98U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP99I On 04/12/2015 Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.93126 | | | | 0.00 | 0 | 0 |
| Total BCP99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP99U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.07000 | 185.15680 | 2.03000 | 185.35142 | | | | 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 | | | 8.61000 | 154.88757 | 8.55500 | 155.81468 | | | | 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 | | | 8.61000 | 155.32045 | 8.55500 | 156.23955 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.99500 | 96.68372 | 8.94000 | 97.05291 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.63000 | 99.82853 | 8.57500 | 99.92671 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A1 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A2 On 21/07/2016 Spot Bond | | | | 101.05695 | | 101.03601 | | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A3 On 21/07/2016 Spot Bond | | | | 101.85793 | | 101.83911 | | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BG22A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22B On 21/07/2016 Spot Bond | | | | 101.14696 | | 101.12423 | | | | 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 | | | | 101.21615 | | 101.19205 | | | | 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 | | | | 101.40936 | | 101.38142 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22YI On 21/07/2016 Spot Bond | | | 100.00000 | 57.94178 | 100.00000 | 57.80141 | | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.90664 | | 100.88530 | | | | 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 | | | | 100.92370 | | 100.90195 | | | | 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 | | | | 100.92938 | | 100.90749 | | | | 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 | | | | 100.99756 | | 100.97403 | | | | 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 | | | | 101.08836 | | 101.06264 | | | | 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 | 36.28202 | 100.00000 | 36.19413 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 36.28202 | 100.00000 | 36.19413 | | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For BG32YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 99.89715 | | 101.84829 | | | | 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 | | | | 99.89514 | | 101.88359 | | | | 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 | | | 8.73500 | 99.97336 | 8.68500 | 104.41371 | | | | 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 | | | | 99.88911 | | 101.98948 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 99.87829 | | 102.17760 | | | | 0.00 | 0 | 280,000,000 |
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 280,000,000 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 280,000,000 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 25.89841 | 100.00000 | 25.83567 | | | | 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 | 25.89841 | 100.00000 | 25.83567 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 101.58908 | | 101.56430 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2024 Spot Bond | | | 11.62500 | 100.75721 | 11.57000 | 100.90227 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.95226 | | 100.92557 | | | | 0.00 | 0 | 1,200,000,000 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.51500 | 96.01055 | 11.46000 | 96.16175 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2025 Spot Bond | | | 11.62500 | 99.24889 | 11.56000 | 99.45792 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.18708 | | 100.15864 | | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2027 Spot Bond | | | 12.08500 | 98.94832 | 12.01500 | 99.23839 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.18958 | | 100.16095 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR01 On 04/02/2016 Spot Bond | | | | 104.54808 | | 104.52712 | | | | 0.00 | 0 | 0 |
| Total BGR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR01 On 17/12/2015 Spot Bond | | | 100.00000 | 84.54913 | 100.00000 | 84.36692 | | | | 0.00 | 0 | 0 |
| Total BGR01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR01U | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.25918 | | 100.23711 | | | | 0.00 | 0 | 260,000,000 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 101.13931 | | 101.11767 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 9.31000 | 100.28821 | 9.25500 | 100.43499 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BIDC46 On 13/10/2015 Spot Bond | | | | 101.08092 | | 101.06180 | | | | 0.00 | 0 | 0 |
| Total BIDC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC46 | | | | | | | | | | 0.00 | 0 | 0 |
| BIDC48 On 06/11/2015 Spot Bond | | | | 98.97240 | | 98.95437 | | | | 0.00 | 0 | 0 |
| Total BIDC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC48 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 100.38005 | | 100.36021 | | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BLG1A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | | 100.43647 | | 100.41378 | | | | 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 | | | | 100.37127 | | 100.35264 | | | | 0.00 | 0 | 0 |
| Total BLG1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1B | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1C On 21/11/2015 Spot Bond | | | | 100.38884 | | 100.36933 | | | | 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 | | | | 100.42075 | | 100.39963 | | | | 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 | | | | 100.55284 | | 100.52505 | | | | 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 | | | | 100.77848 | | 100.73855 | | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | | | | 0.00 | 0 | 0 |
| BSR12 On 25/01/2016 Spot Bond | | | | 101.11165 | | 101.08729 | | | | 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 | | | | 101.14221 | | 101.11716 | | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR14 On 18/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BSR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR14 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR15 On 18/12/2015 Spot Bond | | | | 99.79440 | | 99.76876 | | | | 0.00 | 0 | 0 |
| Total BSR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR15 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR16 On 17/06/2016 Spot Bond | | | | 99.80572 | | 99.77803 | | | | 0.00 | 0 | 0 |
| Total BSR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR16 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 99.68993 | | 99.66134 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC00: On 20/10/2015 Spot Bond | | | | 99.23543 | | 99.21631 | | | | 0.00 | 0 | 0 |
| Total BTC005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC005 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC01: On 24/11/2015 Spot Bond | | | | 98.58395 | | 98.56507 | | | | 0.00 | 0 | 0 |
| Total BTC010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC010 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04: On 07/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC049 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 11/09/2015 Spot Bond | | | | 99.34353 | | 99.33294 | | | | 0.00 | 0 | 0 |
| Total BTC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC051 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 07/10/2015 Spot Bond | | | | 99.52286 | | 99.50519 | | | | 0.00 | 0 | 0 |
| Total BTC052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC052 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 14/01/2016 Spot Bond | | | | 101.14567 | | 101.12657 | | | | 0.00 | 0 | 0 |
| Total BTC054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC054 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 21/10/2015 Spot Bond | | | | 99.27609 | | 99.25844 | | | | 0.00 | 0 | 0 |
| Total BTC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC055 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 19/10/2015 Spot Bond | | | | 99.31104 | | 99.29338 | | | | 0.00 | 0 | 0 |
| Total BTC056 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC056 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 19/01/2016 Spot Bond | | | | 101.06785 | | 101.04912 | | | | 0.00 | 0 | 0 |
| Total BTC057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC057 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 14/10/2015 Spot Bond | | | | 99.39831 | | 99.38061 | | | | 0.00 | 0 | 0 |
| Total BTC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC058 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05: On 23/10/2015 Spot Bond | | | | 99.21832 | | 99.20014 | | | | 0.00 | 0 | 0 |
| Total BTC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC059 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC06: On 25/01/2016 Spot Bond | | | | 100.84941 | | 100.83038 | | | | 0.00 | 0 | 0 |
| Total BTC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total For BTC060 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC060 On 03/11/2015 Spot Bond | | | | 99.01915 | | 99.00098 | | | | 0.00 | 0 | 0 |
| Total BTC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC061 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC061 On 30/10/2015 Spot Bond | | | | 98.91547 | | 98.90208 | | | | 0.00 | 0 | 0 |
| Total BTC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC062 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC062 On 25/11/2015 Spot Bond | | | | 98.60882 | | 98.59051 | | | | 0.00 | 0 | 0 |
| Total BTC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC063 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC063 On 12/02/2016 Spot Bond | | | | 100.50440 | | 100.48563 | | | | 0.00 | 0 | 0 |
| Total BTC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC064 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC064 On 28/09/2015 Spot Bond | | | | 99.68039 | | 99.66263 | | | | 0.00 | 0 | 0 |
| Total BTC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC065 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC065 On 23/11/2015 Spot Bond | | | | 98.65415 | | 98.63596 | | | | 0.00 | 0 | 0 |
| Total BTC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC066 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC066 On 22/02/2016 Spot Bond | | | | 100.37553 | | 100.35669 | | | | 0.00 | 0 | 0 |
| Total BTC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC067 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC067 On 09/10/2015 Spot Bond | | | | 99.48088 | | 99.46297 | | | | 0.00 | 0 | 0 |
| Total BTC068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC068 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC068 On 12/10/2015 Spot Bond | | | | 99.42717 | 100.00000 | 91.70854 | | | | 0.00 | 11,800,000,000 | 11,800,000,000 |
| Total BTC069 SPOT | | | | | | | | | | 0.00 | 11,800,000,000 | 11,800,000,000 |
| Total For BTC069 | | | | | | | | | | 0.00 | 11,800,000,000 | 11,800,000,000 |
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 42.82336 | 100.00000 | 42.71961 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 101.60082 | | 101.57838 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 101.66050 | | 101.63723 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 17/03/2017 Spot Bond | | | | 99.84968 | | 99.82824 | | | 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 | | | | 100.49351 | | 100.47051 | | | 0.00 | 0 | 20,000,000 |
| Total BWZJ18 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For BWZJ18 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 21.23175 | 100.00000 | 21.18031 | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | 0.00 | 0 | 0 |
| CBL08 On 02/11/2016 Spot Bond | | | 9.93500 | 109.38577 | 9.88500 | 109.41182 | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 104.90478 | | 104.88174 | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | 0.00 | 0 | 0 |
| CBL11 On 06/05/2016 Spot Bond | | | 8.28500 | 105.00438 | 8.23500 | 105.01313 | | | 0.00 | 0 | 880,000,000 |
| Total CBL11 SPOT | | | | | | | | | 0.00 | 0 | 880,000,000 |
| Total For CBL11 | | | | | | | | | 0.00 | 0 | 880,000,000 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.53000 | 90.34744 | 15.47500 | 90.43003 | | | 0.00 | 0 | 15,000,000,000 |
| Total CBL12 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For CBL12 | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| CBL13 On 01/02/2019 Spot Bond | | | | 98.41121 | | 98.37584 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 13.33000 | 96.49100 | 13.27500 | 96.59931 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 9.38500 | 103.00862 | 9.33500 | 103.05967 | | | 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 | | | | 97.41888 | | 97.38174 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 13.33000 | 93.72342 | 13.27500 | 93.84844 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL19 On 02/11/2015 Spot Bond | | | | 100.95032 | | 100.92993 | | | 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 | | | | 93.81599 | | 93.77467 | | | 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 | | | | 100.75645 | | 100.73485 | | | 0.00 | 0 | 0 |
| Total CBL21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL21 | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 11.02500 | 93.90370 | 10.96000 | 94.09546 | | 33,075,000,000,000.00 | 3,000,000,000 | 1,000,000,000 | |
| Total CBL22 SPOT | | | | | | | | 33,075,000,000,000.00 | 3,000,000,000 | 1,000,000,000 | |
| Total For CBL22 | | | | | | | | 33,075,000,000,000.00 | 3,000,000,000 | 1,000,000,000 | |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.55636 | | 100.53165 | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.51500 | 113.41568 | 10.46000 | 113.69266 | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.54500 | 108.83877 | 10.49000 | 109.13109 | | | 0.00 | 0 | 1,000,000,000 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.44000 | 104.12967 | 10.38500 | 104.43792 | | | 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 | | | | 100.05981 | | 100.02982 | | | 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 | | | 12.13500 | 105.37595 | 12.08500 | 105.36821 | | | 0.00 | 0 | 0 |
| Total CGR11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR11 | | | | | | | | | 0.00 | 0 | 0 |
| CGR13 On 27/06/2016 Spot Bond | | | | 102.12847 | | 102.09868 | | | 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 | | | | 102.42840 | | 102.40095 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53520 | 10.00000 | 112.50580 | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 101.74337 | | 101.71612 | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 102.09147 | | 102.06513 | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 101.32094 | | 101.29367 | | | 0.00 | 0 | 0 |
| Total CGR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR17 | | | | | | | | | 0.00 | 0 | 0 |
| CGR18 On 04/05/2018 Spot Bond | | | 100.00000 | 9.73347 | 100.00000 | 9.70308 | | | 0.00 | 0 | 0 |
| Total CGR18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR18U | | | | | | | | | 0.00 | 0 | 0 |
| CGR19 On 04/06/2018 Spot Bond | | | 100.00000 | 17.37500 | 100.00000 | 17.33245 | | | 0.00 | 0 | 0 |
| Total CGR19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR19U | | | | | | | | | 0.00 | 0 | 0 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 19.79920 | 100.00000 | 19.73739 | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 101.75444 | | 101.72937 | | | 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 | | | | 101.82277 | | 101.79674 | | | 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 | | | | 101.90137 | | 101.87423 | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.33157 | | 100.30470 | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For CIG06 | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.35750 | | 100.32861 | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN17 On 20/12/2015 Spot Bond | | | | 99.75707 | | 101.80662 | | | 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 | | | | 100.10872 | | 102.02543 | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 101.92109 | 10.11000 | 101.89377 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN186 On 06/07/2016 Spot Bond | | | | 101.40147 | | 101.37977 | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 124.82591 | 2.76000 | 124.79845 | | | 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 | | | | 107.22998 | | 107.22998 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN192 | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 29/08/2021 Spot Bond | | | 3.14000 | 124.66172 | 3.14000 | 124.63297 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 31/08/2016 Spot Bond | | | 8.25000 | 100.22358 | 8.25000 | 100.20119 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | 0.00 | 0 | 0 |
| CLN194 On 13/09/2021 Spot Bond | | | 2.87000 | 125.79506 | 2.87000 | 125.76702 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2016 Spot Bond | | | 2.40000 | 124.23512 | 2.40000 | 124.20899 | | | 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 | | | | 99.65916 | | 102.52723 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 17/10/2016 Spot Bond | | | 8.87000 | 103.02409 | 8.85000 | 103.02025 | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 20/10/2016 Spot Bond | | | | 101.11542 | | 101.09305 | | | 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 | | | | 101.13458 | | 101.11257 | | | 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 | | | 8.92000 | 103.07707 | 8.90000 | 103.07322 | | | 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 | | | 8.92000 | 103.07707 | 8.90000 | 103.07322 | | | 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 | | | 8.97000 | 101.84697 | 8.95000 | 101.84570 | | | 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 | | | | 99.75118 | | 101.84979 | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 20/12/2016 Spot Bond | | | | 99.72589 | | 102.03540 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 100.58290 | | 100.56085 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN239 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2017 Spot Bond | | | | 100.38788 | | 100.36420 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 9.35000 | 100.42303 | 9.35000 | 100.39809 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 100.42303 | 9.35000 | 100.39809 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN247 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 102.30295 | | 102.28207 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 102.02913 | | 102.00764 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 102.37516 | | 102.35443 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 102.37516 | | 102.35443 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 102.37516 | | 102.35443 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2017 Spot Bond | | | | 101.96747 | | 101.94568 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.76000 | 104.07327 | 9.70500 | 104.20781 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN263 On 30/04/2017 Spot Bond | | | | 101.50051 | | 101.47920 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 102.80248 | | 105.19098 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN270 On 20/06/2017 Spot Bond | | | | 100.01127 | | 101.97465 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.01287 | | 101.96399 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.01218 | | 101.97648 | | | | 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 | | | | 100.37052 | | 100.34798 | | | | 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 | | | | 100.40946 | | 100.38294 | | | | 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 | | | | 100.19280 | | 102.15263 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 07/06/2017 Spot Bond | | | | 100.73806 | | 100.76604 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 20/09/2015 Spot Bond | | | | 99.76248 | | 101.66399 | | | 0.00 | 0 | 0 |
| Total CLN283 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN283 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 10/08/2017 Spot Bond | | | | 100.95752 | | 100.93540 | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 30/08/2017 Spot Bond | | | | 100.58580 | | 100.56266 | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 102.05724 | | 102.03208 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 101.89444 | | 101.86894 | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 103.60069 | | 103.57911 | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 101.65955 | | 101.63396 | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 101.87371 | | 101.84848 | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 101.69398 | | 101.66831 | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 20/12/2017 Spot Bond | | | | 99.73441 | | 101.97282 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 101.65960 | | 101.63401 | | | | 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 | | | | 102.05289 | | 102.02812 | | | | 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 | | | | 101.76598 | | 101.74047 | | | | 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 | | | | 153.11318 | | 153.11318 | | | | 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 | | | | 100.75237 | | 102.96382 | | | | 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 | | | | 153.91360 | | 153.91360 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 152.39052 | | 152.39052 | | | | 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 | | | | 153.38174 | | 153.38174 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 20/03/2018 Spot Bond | | | | 148.97335 | | 148.97335 | | | | 0.00 | 0 | 0 |
| Total CLN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN310 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN310 On 20/03/2018 Spot Bond | | | | 149.39680 | | 149.39680 | | | | 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 | | | | 100.65636 | | 100.63190 | | | | 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 | | | 11.32500 | 94.44246 | 11.25500 | 94.73367 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.84500 | 91.02707 | 11.77500 | 96.33711 | | | | 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 | | | | 101.68785 | | 101.66345 | | | | 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 | | | | 99.71691 | | 101.99113 | | | | 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 | | | | 100.64205 | | 100.61811 | | | | 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 | | | | 101.08021 | | 101.05747 | | | | 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 | | | | 101.00886 | | 100.98401 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 103.16318 | 8.80500 | 103.13902 | | | | 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 | | | | 99.75049 | | 101.75010 | | | | 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 | | | | 101.09051 | | 101.06755 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 99.73489 | | 101.86203 | | | | 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 | | | | 99.71752 | | 101.98683 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 99.74536 | | 101.89303 | | | | 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 | | | | 99.64593 | | 102.62660 | | | | 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 | | | | 81.93623 | | 84.87520 | | | | 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 | | | | 99.72187 | | 102.06570 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 30/06/2017 Spot Bond | | | | 101.68785 | | 101.66345 | | | | 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 | | | | 131.97398 | | 131.97398 | | | | 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 | | | | 132.06620 | | 132.06620 | | | | 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 | | | | 101.01215 | | 100.98892 | | | | 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 | | | | 99.67348 | | 102.30290 | | | | 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 | | | | 101.69761 | | 101.67308 | | | | 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 | | | | 99.64811 | | 102.61043 | | | | 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 | | | | 99.70988 | | 102.15174 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | 99.77770 | | 101.65550 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | 99.72590 | | 101.92658 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 28/07/2017 Spot Bond | | | | 101.00272 | | 100.97971 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 10/02/2016 Spot Bond | | | | 100.67344 | | 100.65086 | | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN348 On 30/06/2017 Spot Bond | | | | 101.64876 | | 101.62493 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | 100.96141 | | 100.93986 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN351 On 28/05/2019 Spot Bond | | | | 100.28591 | | 100.26257 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN352 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN355 On 30/04/2018 Spot Bond | | | | 100.93558 | | 100.91309 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN356 On 24/07/2017 Spot Bond | | | | 101.07377 | | 101.05116 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | 99.77208 | | 101.59508 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN361 On 20/03/2024 Spot Bond | | | 10.50500 | 99.97043 | 10.43500 | 105.59131 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 20/03/2024 Spot Bond | | | | 99.76421 | | 101.75366 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 06/08/2023 Spot Bond | | | | 100.93487 | | 100.90791 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 20/03/2024 Spot Bond | | | 12.64500 | 101.37660 | 12.57500 | 108.17340 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 06/08/2023 Spot Bond | | | | 100.97203 | | 100.94400 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 06/08/2023 Spot Bond | | | 12.67500 | 101.40052 | 12.60500 | 101.71144 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 26/07/2022 Spot Bond | | | 10.02000 | 106.58710 | 10.02000 | 106.55878 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 06/08/2023 Spot Bond | | | | 100.97203 | | 100.94400 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 26/07/2022 Spot Bond | | | | 101.06700 | | 101.04304 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 20/03/2024 Spot Bond | | | | 99.69953 | | 102.11587 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 20/09/2023 Spot Bond | | | | 99.76787 | | 101.72665 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 20/09/2023 Spot Bond | | | | 99.76285 | | 101.76334 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 20/06/2019 Spot Bond | | | | 99.76301 | | 101.76350 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 101.76012 | | 101.73469 | | | | 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 | | | 10.02500 | 99.13432 | 9.96000 | 104.30391 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 102.05337 | | 102.02427 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 99.72501 | | 101.93305 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 97.37913 | 10.98000 | 102.60902 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 99.70944 | 11.00000 | 105.16286 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | 99.73320 | | 101.97896 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 22/07/2017 Spot Bond | | | | 101.04237 | | 101.02127 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 12.43500 | 97.54910 | 12.36500 | 103.88195 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 99.69415 | | 102.15458 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 99.76273 | | 101.76322 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 101.15386 | | 101.12853 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 99.74674 | | 101.88215 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 01/10/2016 Spot Bond | | | | 101.49905 | | 101.47724 | | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN390 On 20/12/2015 Spot Bond | | | | 99.78213 | | 101.62311 | | | | 0.00 | 0 | 0 |
| Total CLN391 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN391 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN391 On 20/03/2017 Spot Bond | | | | 99.76248 | | 101.66399 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/12/2019 Spot Bond | | | | 91.58944 | | 91.58944 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 99.74899 | | 101.76088 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.16903 | | 100.14788 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 99.72800 | | 101.91152 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 99.65462 | | 102.43827 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.61911 | | 100.59604 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.61552 | | 100.59259 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | 99.74899 | | 101.76088 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | 99.71752 | | 101.98683 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 30/06/2017 Spot Bond | | | | 101.58761 | | 101.56489 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 30/06/2017 Spot Bond | | | | 101.57057 | | 101.54786 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 21/02/2018 Spot Bond | | | | 100.55284 | | 100.52505 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2016 Spot Bond | | | | 99.77748 | | 101.55630 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | 83.72824 | | 83.72824 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | 99.74749 | | 101.77164 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 25/07/2016 Spot Bond | | | | 100.77080 | | 100.75355 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 18/07/2020 Spot Bond | | | | 101.53005 | | 101.50308 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41 On 20/09/2020 Spot Bond | | | | 99.72051 | | 101.52126 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41 On 20/09/2020 Spot Bond | | | | 99.71901 | | 100.84275 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 100.90797 | | 100.88104 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 99.72351 | | 100.47746 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 99.66660 | | 100.24241 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 99.70852 | | 100.18544 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.22759 | | 100.19908 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 42.57674 | 7.01000 | 42.56884 | | | | 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 | | | | 167.30480 | | 167.30480 | | | | 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 | | | 8.99500 | 148.23970 | 8.94000 | 148.44908 | | | | 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 | | | 8.61000 | 154.88757 | 8.55500 | 155.81468 | | | | 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 | | | 8.61000 | 155.32045 | 8.55500 | 156.23955 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF01 On 20/10/2015 Spot Bond | | | | 99.23417 | | 99.21503 | | | | 0.00 | 0 | 0 |
| Total CLNF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLNF01 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/10/2015 Spot Bond | | | | 99.22763 | | 99.20832 | | | | 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 | | | | 101.43229 | | 101.40917 | | | | 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 | | | | 101.73995 | | 101.71767 | | | | 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 | | | | 99.74820 | | 101.87135 | | | | 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 | | | | 99.76473 | | 101.75050 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 99.76154 | | 101.77429 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/07/2017 Spot Bond | | | | 101.42205 | | 101.39820 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 99.74599 | | 101.78240 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 24/07/2017 Spot Bond | | | | 101.08021 | | 101.05747 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 99.76819 | | 101.62308 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 99.76890 | | 101.72032 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 99.77037 | | 101.70952 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/09/2019 Spot Bond | | | | 99.76884 | | 101.72026 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2020 Spot Bond | | | | 99.74599 | | 101.78240 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.37425 | | 100.34831 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 101.36212 | | 101.33814 | | | | 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 | | | 9.05000 | 107.16012 | 9.03000 | 107.14406 | | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 9.06000 | 102.21788 | 9.01000 | 102.31213 | | | | 0.00 | 0 | 1,031,900,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 1,031,900,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 1,031,900,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.66500 | 111.17062 | 10.60000 | 111.49454 | | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ06 On 09/12/2015 Spot Bond | | | 7.64500 | 103.45726 | 7.63000 | 103.43979 | | | | 0.00 | 0 | 0 |
| Total COJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.23500 | 107.26071 | 10.17000 | 107.50570 | | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.28500 | 101.95858 | 10.21500 | 102.32790 | | | | 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 | | | 10.65500 | 96.08246 | 10.58500 | 96.39495 | | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.34000 | 96.90526 | 11.28500 | 97.22067 | | | | 0.00 | 0 | 1,000,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.34000 | 89.96525 | 11.28500 | 90.27150 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL000 On 28/02/2017 Spot Bond | | | | 100.28783 | | 100.26433 | | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL010 On 12/12/2019 Spot Bond | | | 100.00000 | 10.32845 | 100.00000 | 10.30343 | | | | 0.00 | 0 | 0 |
| Total CPL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL01U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.34140 | | 100.31916 | | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 101.66832 | | 101.64706 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.29984 | | 100.27836 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL027 On 23/10/2015 Spot Bond | | | | 102.75014 | | 102.73049 | | | | 0.00 | 0 | 0 |
| Total CPL027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL027 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL020 On 12/03/2020 Spot Bond | | | 100.00000 | 9.44739 | 100.00000 | 9.42451 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL030 On 12/12/2018 Spot Bond | | | 100.00000 | 14.09811 | 100.00000 | 14.06396 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL040 On 26/08/2016 Spot Bond | | | 100.00000 | 51.90364 | 100.00000 | 51.67539 | | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 12.00000 | 97.06638 | 11.93500 | 97.34798 | | | | 0.00 | 0 | 12,800,000,000 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 12,800,000,000 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 12,800,000,000 |
| DEN380 On 10/06/2018 Spot Bond | | | 100.00000 | 15.83418 | 100.00000 | 17.76833 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total For DEN38U | | | | | | | | | 0.00 | 0 | 0 |
| DEN39 On 10/06/2018 Spot Bond | | | 100.00000 | 8.58993 | 100.00000 | 10.71141 | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | 0.00 | 0 | 0 |
| DEN40 On 10/06/2018 Spot Bond | | | 100.00000 | 16.48137 | 100.00000 | 18.39878 | | | 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 | | | | 100.88488 | | 100.86565 | | | 0.00 | 0 | 0 |
| Total DENG43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG43 | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 8.26000 | 100.47608 | 8.21000 | 100.54524 | | | 0.00 | 0 | 540,000,000 |
| Total DENG44 SPOT | | | | | | | | | 0.00 | 0 | 540,000,000 |
| Total For DENG44 | | | | | | | | | 0.00 | 0 | 540,000,000 |
| DENG5 On 20/11/2015 Spot Bond | | | | 100.40853 | | 100.38900 | | | 0.00 | 0 | 0 |
| Total DENG55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG55 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 25/02/2016 Spot Bond | | | | 100.31985 | | 100.29895 | | | 0.00 | 0 | 0 |
| Total DENG56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG56 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 03/03/2016 Spot Bond | | | | 100.13945 | | 100.11806 | | | 0.00 | 0 | 0 |
| Total DENG57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG57 | | | | | | | | | 0.00 | 0 | 0 |
| DLT02L On 06/11/2015 Spot Bond | | | 100.00000 | 88.09842 | 100.00000 | 87.89014 | | | 0.00 | 0 | 0 |
| Total DLT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLT02U | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.01982 | | 99.99994 | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 101.41695 | | 101.39452 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC10 On 03/02/2016 Spot Bond | | | | 100.81059 | | 100.78938 | | | 0.00 | 0 | 0 |
| Total DLTC10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC10 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC11 On 03/02/2016 Spot Bond | | | | 100.67534 | | 100.65548 | | | 0.00 | 0 | 0 |
| Total DLTC11 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|---------------|
| Total For DLTC11 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC11 On 03/08/2016 Spot Bond | | | | 100.70918 | | 100.68818 | | | 0.00 | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/09/2018 Spot Bond | | | | 99.67408 | | 102.29860 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 24/01/2019 Spot Bond | | | | 101.74613 | | 101.70913 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/06/2019 Spot Bond | | | | 99.71602 | | 101.99758 | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | 54.30735 | | 57.22691 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.76500 | 98.86080 | 9.70000 | 99.11180 | | | 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 | | | 7.77000 | 108.78287 | 7.75000 | 108.77553 | | | 0.00 | 0 | 0 |
| Total DV21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV21 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 9.53500 | 100.55643 | 9.48000 | 100.72527 | | 82,954,500,000.00 | 8,700,000 | 1,392,700,000 | |
| Total DV22 SPOT | | | | | | | | 82,954,500,000.00 | 8,700,000 | 1,392,700,000 | |
| Total For DV22 | | | | | | | | 82,954,500,000.00 | 8,700,000 | 1,392,700,000 | |
| DV23 On 27/02/2023 Spot Bond | | | 9.97500 | 100.50135 | 9.90500 | 100.83841 | | 27,930,000,000.00 | 2,800,000 | 1,052,800,000 | |
| Total DV23 SPOT | | | | | | | | 27,930,000,000.00 | 2,800,000 | 1,052,800,000 | |
| Total For DV23 | | | | | | | | 27,930,000,000.00 | 2,800,000 | 1,052,800,000 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.91500 | 99.32656 | 9.84500 | 99.69230 | | 0.00 | 0 | 0 | |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV24 | | | | | | | | 0.00 | 0 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 9.96500 | 101.60592 | 9.90500 | 102.02285 | | 0.00 | 0 | 0 | |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV29 | | | | | | | | 0.00 | 0 | 0 | |
| DVC00 On 15/09/2015 Spot Bond | | | | 99.90352 | | 99.88424 | | 0.00 | 0 | 0 | |
| Total DVC007 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total For DVC007 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00: On 20/11/2015 Spot Bond | | | | 100.40685 | | 100.38740 | | | 0.00 | 0 | 0 |
| Total DVC008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC008 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 15/09/2015 Spot Bond | | | | 99.90352 | | 99.88424 | | | 0.00 | 0 | 0 |
| Total DVC010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC010 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 11/06/2016 Spot Bond | | | | 99.98147 | | 99.96299 | | | 0.00 | 0 | 0 |
| Total DVC011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC011 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 26/01/2016 Spot Bond | | | | 100.86032 | | 100.84104 | | | 0.00 | 0 | 0 |
| Total DVC012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC012 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 25/06/2016 Spot Bond | | | | 101.46575 | | 101.44566 | | | 0.00 | 0 | 0 |
| Total DVC013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC013 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/02/2016 Spot Bond | | | | 100.30335 | | 100.28433 | | | 0.00 | 0 | 0 |
| Total DVC014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC014 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.30633 | | 100.28713 | | | 0.00 | 0 | 0 |
| Total DVC015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.51383 | | 100.49374 | | | 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 | | | | 99.49789 | | 99.47858 | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.97359 | | 100.95211 | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.64500 | 120.48012 | 8.59000 | 120.69404 | | 269,724,000,000.00 | | 31,200,000 | 2,400,000,000 |
| Total E170 SPOT | | | | | | | | 269,724,000,000.00 | | 31,200,000 | 2,400,000,000 |
| Total For E170 | | | | | | | | 269,724,000,000.00 | | 31,200,000 | 2,400,000,000 |
| EDC01 On 04/04/2016 Spot Bond | | | | 98.21955 | | 98.16579 | | 0.00 | | 0 | 0 |
| Total EDC01 SPOT | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For EDC01 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 2.47000 | 99.70101 | 2.47000 | 99.67986 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 2.22000 | 125.76841 | 2.21000 | 125.87738 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 2.22000 | 113.12101 | 2.21000 | 113.23646 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 2.14000 | 113.92245 | 2.13000 | 114.04234 | | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 2.31000 | 104.38004 | 2.31000 | 104.35830 | | | | 0.00 | 0 | 4,000,000,000 |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| EL36 On 31/01/2036 Spot Bond | | | 2.45000 | 100.15894 | 2.45000 | 100.13774 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 10.07500 | 103.07341 | 10.01000 | 103.29518 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.97500 | 103.06890 | 9.91000 | 103.31774 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.39000 | 101.58644 | 10.33500 | 101.86430 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.60000 | 96.85139 | 10.54000 | 97.06438 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.74000 | 103.86578 | 10.68000 | 104.09676 | | | | 0.00 | 0 | 3,999,999,600 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 3,999,999,600 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 3,999,999,600 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.49000 | 101.32439 | 10.43500 | 101.49249 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.27652 | | 100.25520 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 On 12/09/2016 Spot Bond | | | | 99.92216 | | 99.90253 | | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.77053 | | 100.74852 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 06/11/2016 Spot Bond | | | | 100.74207 | | 100.72088 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.47334 | | 100.45127 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.17116 | | 100.14973 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2018 Spot Bond | | | 100.00000 | 9.13836 | 100.00000 | 9.09773 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 4.06149 | 100.00000 | 4.04344 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC12 On 05/11/2015 Spot Bond | | | | 100.70468 | | 100.68463 | | | | 0.00 | 0 | 0 |
| Total EPFC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC12 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC16 On 23/02/2016 Spot Bond | | | | 100.35385 | | 100.33229 | | | | 0.00 | 0 | 0 |
| Total EPFC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For EPFC16 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1 On 23/02/2016 Spot Bond | | | | 100.32373 | | 100.30463 | | | | 0.00 | 0 | 0 |
| Total EPFC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC17 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1 On 22/08/2016 Spot Bond | | | | 100.34183 | | 100.32166 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS04 On 22/09/2015 Spot Bond | | | | 102.49537 | | 102.46905 | | | | 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 | | | | 97.05142 | | 97.01841 | | | | 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 | | | | 100.41643 | | 100.39047 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 10.61000 | 99.31402 | 10.55500 | 99.40423 | | | | 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 | | | | 98.61564 | | 98.58616 | | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 98.23944 | | 98.21170 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 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 | | | | 100.54152 | | 100.51849 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.57380 | | 100.54941 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|---------------|
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total ERS12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.50553 | | 100.48437 | | | | 0.00 | 0 | 0 |
| Total ERS15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS15 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.48252 | | 100.46232 | | | | 0.00 | 0 | 0 |
| Total ERS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.49850 | | 100.47764 | | | | 0.00 | 0 | 0 |
| Total ERS17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.49642 | | 100.47528 | | | | 0.00 | 0 | 0 |
| Total ERS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS18 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.48994 | | 100.46907 | | | | 0.00 | 0 | 0 |
| Total ERS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS19 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/11/2025 Spot Bond | | | | 100.51906 | | 100.49698 | | | | 0.00 | 0 | 0 |
| Total ERS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS20 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/11/2025 Spot Bond | | | | 100.54096 | | 100.51795 | | | | 0.00 | 0 | 0 |
| Total ERS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS21 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.43000 | 105.48306 | 8.37500 | 105.58756 | | | 36,410,013,000.00 | 4,319,100 | 17,381,319,100 | |
| Total ES18 SPOT | | | | | | | | | 36,410,013,000.00 | 4,319,100 | 17,381,319,100 | |
| Total For ES18 | | | | | | | | | 36,410,013,000.00 | 4,319,100 | 17,381,319,100 | |
| ES23 On 25/01/2023 Spot Bond | | | 9.17000 | 105.63370 | 9.10000 | 105.98869 | | | 513,702,483,000.00 | 56,019,900 | 7,647,433,000 | |
| Total ES23 SPOT | | | | | | | | | 513,702,483,000.00 | 56,019,900 | 7,647,433,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total For ES23 | | | | | | | | | 513,702,483,000.00 | 56,019,900 | 7,647,433,000 |
| ES26 On 02/04/2026 Spot Bond | | | 9.44000 | 92.95938 | 9.38500 | 93.27376 | | | 11,403,886,272,000.00 | 1,208,038,800 | 15,519,600,000 |
| Total ES26 SPOT | | | | | | | | | 11,403,886,272,000.00 | 1,208,038,800 | 15,519,600,000 |
| Total For ES26 | | | | | | | | | 11,403,886,272,000.00 | 1,208,038,800 | 15,519,600,000 |
| ES33 On 15/09/2033 Spot Bond | | | 10.05000 | 78.86520 | 9.99500 | 79.22509 | | | 19,213,818,135,000.00 | 1,911,822,700 | 73,863,600,000 |
| Total ES33 SPOT | | | | | | | | | 19,213,818,135,000.00 | 1,911,822,700 | 73,863,600,000 |
| Total For ES33 | | | | | | | | | 19,213,818,135,000.00 | 1,911,822,700 | 73,863,600,000 |
| ES42 On 25/04/2042 Spot Bond | | | 10.11000 | 88.41329 | 10.06000 | 88.79151 | | | 16,913,019,000.00 | 1,672,900 | 63,981,672,900 |
| Total ES42 SPOT | | | | | | | | | 16,913,019,000.00 | 1,672,900 | 63,981,672,900 |
| Total For ES42 | | | | | | | | | 16,913,019,000.00 | 1,672,900 | 63,981,672,900 |
| EXX01 On 19/05/2017 Spot Bond | | | | 99.48098 | | 99.45612 | | | 0.00 | 0 | 0 |
| Total EXX01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX01 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | 97.61613 | | 97.58633 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB02 On 17/04/2016 Spot Bond | | | | 101.14822 | | 101.12719 | | | 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 | | | | 101.61433 | | 101.59257 | | | 0.00 | 0 | 0 |
| Total FIFB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB03 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.44208 | | 100.41912 | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC14 On 20/11/2015 Spot Bond | | | | 100.40478 | | 100.38396 | | | 0.00 | 0 | 0 |
| Total FIFC14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC14 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC15 On 02/12/2015 Spot Bond | | | | 100.16133 | | 100.13979 | | | 0.00 | 0 | 0 |
| Total FIFC15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC15 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC17 On 09/10/2015 Spot Bond | | | | 102.99084 | | 102.97129 | | | 0.00 | 0 | 0 |
| Total FIFC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC17 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC19 On 07/12/2015 Spot Bond | | | | 101.78348 | | 101.76366 | | | 0.00 | 0 | 0 |
| Total FIFC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FIFC19 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC20 On 07/12/2015 Spot Bond | | | | 100.05698 | | 100.03798 | | | | 0.00 | 0 | 0 |
| Total FIFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC20 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC21 On 09/02/2016 Spot Bond | | | | 100.55760 | | 100.53827 | | | | 0.00 | 0 | 0 |
| Total FIFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC22 On 25/02/2016 Spot Bond | | | | 100.32768 | | 100.30835 | | | | 0.00 | 0 | 0 |
| Total FIFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC23 On 23/08/2016 Spot Bond | | | | 100.33911 | | 100.31910 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.12373 | 100.00000 | 0.12334 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.12373 | 100.00000 | 0.12334 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 11.33717 | 100.00000 | 11.30971 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 11.03519 | 100.00000 | 11.00845 | | | | 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 | | | | 99.89971 | | 101.80111 | | | | 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 | | | | 99.03261 | | 101.00594 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4K On 15/09/2023 Spot Bond | | | | 99.88758 | | 102.01283 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4L On 15/09/2023 Spot Bond | | | | 99.87951 | | 102.15396 | | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For FR2A4D | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.93000 | 97.93565 | 9.87500 | 98.05717 | | | | 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 | | | | 99.99999 | | 99.98221 | | | | 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 | | | | 99.99992 | | 99.98214 | | | | 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 | | | | 101.03227 | | 101.00969 | | | | 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 | | | | 101.79240 | | 101.77245 | | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.18847 | | 100.16351 | | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.19147 | | 100.16614 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.72500 | 99.65619 | 10.66000 | 99.89607 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.02874 | | 100.05053 | | | | 0.00 | 0 | 200,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 101.68862 | | 101.66225 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2027 Spot Bond | | | | 101.71424 | | 101.68745 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.78000 | 105.91302 | 10.72500 | 106.03478 | | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 103.11278 | | 103.09004 | | | | 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 | | | 2.17000 | 136.04454 | 2.17000 | 136.01678 | | | | 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 | | | 2.20000 | 281.50156 | 2.16000 | 282.20734 | | | | 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 | | | 2.39500 | 114.68736 | 2.39500 | 114.66326 | | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.05000 | 156.86815 | 3.04000 | 156.99640 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.22000 | 196.56644 | 3.22000 | 196.52067 | | | | 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 | | | 7.46500 | 99.89785 | 7.45000 | 99.87768 | | | | 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 | | | 7.55000 | 67.83935 | 7.55200 | 67.79164 | | | | 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 | | | 9.38600 | 43.20920 | 9.38800 | 43.17028 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.63000 | 41.84059 | 9.63000 | 41.80244 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.19735 | | 100.16911 | | | | 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 | | | | 102.11384 | | 102.08728 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 101.82962 | | 101.80668 | | | | 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 | | | | 102.00891 | | 101.98369 | | | | 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 | 98.00000 | 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 | 100.00000 | 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 | | | | 101.99123 | | 101.96531 | | | | 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 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/06/2017 Spot Bond | | | | 101.89748 | | 101.87279 | | | | 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 | | | | 102.30996 | | 102.28115 | | | | 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 | | | | 101.95853 | | 101.93305 | | | | 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 | 100.00000 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For 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 | | | | 102.08276 | | 102.05566 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 102.56838 | | 102.53492 | | | | 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 | | | | 102.49220 | | 102.45975 | | | | 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 |

| Contract 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 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 | 25.41446 | 100.09221 | 25.35285 | | | | 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 | | | | 101.77755 | | 101.75441 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 108.73064 | | 108.78438 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2015 Spot Bond | | | | 102.35407 | | 102.32444 | | | | 0.00 | 0 | 0 |
| Total FRC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2015 Spot Bond | | | | 102.23871 | | 102.22009 | | | | 0.00 | 0 | 0 |
| Total FRC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 101.96507 | | 101.94041 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 98.00000 | | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 101.98697 | | 101.96203 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 101.81425 | | 101.79151 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 101.86042 | | 101.83621 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 102.43778 | | 102.40604 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 101.82771 | | 101.80392 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 14/12/2018 Spot Bond | | | 13.22500 | 67.58754 | 13.22500 | 67.56365 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 101.72303 | | 101.70059 | | | | 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 | | | | 101.72521 | | 101.70275 | | | | 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 | | | | 102.52927 | | 102.49741 | | | | 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 | | | | 101.80372 | | 101.78025 | | | | 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 | | | 3.62500 | 103.40892 | 3.62500 | 103.38378 | | | | 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 | | | | 101.88223 | | 101.85773 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 101.88223 | | 101.85773 | | | | 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 | | | | 100.47374 | | 100.44994 | | | | 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 | | | | 101.68785 | | 101.66345 | | | | 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 | | | | 99.87960 | | 99.85555 | | | | 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 | | | | 101.77319 | | 101.75010 | | | | 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 | | | | 101.73174 | | 101.70920 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | 100.92557 | | 100.89888 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | 102.02828 | | 102.00189 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 10/02/2016 Spot Bond | | | | 100.65046 | | 100.62865 | | | | 0.00 | 0 | 0 |
| Total FRC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | 100.91626 | | 100.88984 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 26/01/2021 Spot Bond | | | | 101.14052 | | 101.11489 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 102.32891 | | 102.29860 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 102.34103 | | 102.31157 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2016 Spot Bond | | | | 101.71212 | | 101.68982 | | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 101.86042 | | 101.83621 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 101.86042 | | 101.83621 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 14/03/2016 Spot Bond | | | | 99.92374 | | 101.71854 | | | | 0.00 | 0 | 0 |
| Total FRC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2017 Spot Bond | | | | 101.46800 | | 101.44625 | | | | 0.00 | 2,480,000,000 | 1,240,000,000 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 2,480,000,000 | 1,240,000,000 |
| Total For FRC191 | | | | | | | | | | 0.00 | 2,480,000,000 | 1,240,000,000 |
| FRC19: On 02/04/2019 Spot Bond | | | | 101.54823 | | 101.52531 | | | | 0.00 | 0 | 970,000,000 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 970,000,000 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 970,000,000 |
| FRC19: On 08/04/2016 Spot Bond | | | | 101.43454 | | 101.41532 | | | | 0.00 | 0 | 0 |
| Total FRC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 08/04/2016 Spot Bond | | | | 101.28295 | | 101.26302 | | | | 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 | | | | 101.96506 | | 101.93950 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC195 On 09/04/2016 Spot Bond | | | | 101.26767 | | 101.24765 | | | | 0.00 | 0 | 0 |
| Total FRC196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC196 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC196 On 09/04/2016 Spot Bond | | | | 101.41624 | | 101.39702 | | | | 0.00 | 0 | 0 |
| Total FRC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC197 On 10/04/2016 Spot Bond | | | | 101.24331 | | 101.22328 | | | | 0.00 | 0 | 0 |
| Total FRC198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC198 On 10/04/2016 Spot Bond | | | | 101.24668 | | 101.22660 | | | | 0.00 | 0 | 0 |
| Total FRC199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC199 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC199 On 17/04/2017 Spot Bond | | | | 101.22292 | | 101.20051 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC200 On 17/04/2016 Spot Bond | | | | 101.11086 | | 101.09051 | | | | 0.00 | 0 | 0 |
| Total FRC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC201 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC201 On 17/04/2017 Spot Bond | | | | 101.22292 | | 101.20051 | | | | 0.00 | 0 | 1,730,000,000 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 1,730,000,000 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 1,730,000,000 |
| FRC202 On 17/04/2016 Spot Bond | | | | 101.10638 | | 101.08611 | | | | 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 | | | | 100.82248 | | 100.79897 | | | | 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 | 100.82663 | 8.75000 | 100.80292 | | | | 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 | | | | 101.67082 | | 101.64807 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 11.53112 | 100.00000 | 11.50319 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 10.57092 | 100.00000 | 10.54532 | | | | 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 | | | | 97.15409 | | 97.11495 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | 100.00000 | 13.25148 | 100.00000 | 13.21938 | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | | 101.92582 | | 101.90077 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 29/10/2017 Spot Bond | | | 100.00000 | 30.44828 | 100.00000 | 30.37452 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC211 On 07/05/2020 Spot Bond | | | | 100.77549 | | 100.75253 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC212 On 04/06/2021 Spot Bond | | | 100.00000 | 9.12366 | 100.00000 | 9.10132 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC213 On 07/11/2017 Spot Bond | | | 100.00000 | 21.93735 | 100.00000 | 21.88421 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214 On 07/11/2019 Spot Bond | | | | 100.77545 | | 100.75249 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215 On 07/11/2017 Spot Bond | | | 100.00000 | 21.90915 | 100.00000 | 21.85607 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 07/11/2017 Spot Bond | | | | 100.77361 | | 100.75071 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217 On 07/11/2017 Spot Bond | | | | 100.73594 | | 100.71416 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC218 On 04/11/2019 Spot Bond | | | | 100.84933 | | 100.82645 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 04/11/2017 Spot Bond | | | | 100.79918 | | 100.77767 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 31/01/2022 Spot Bond | | | 2.98000 | 129.78688 | 2.98000 | 129.75756 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.63774 | | 100.61637 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.62963 | | 100.60853 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.62963 | | 100.60853 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 20/05/2020 Spot Bond | | | | 100.48240 | | 100.45880 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/09/2016 Spot Bond | | | | 99.99981 | | 99.98067 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 16/09/2016 Spot Bond | | | | 101.71280 | | 101.69293 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 30/03/2017 Spot Bond | | | | 101.85275 | | 101.82629 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/06/2020 Spot Bond | | | | 101.95853 | | 101.93305 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 25/06/2018 Spot Bond | | | | 101.62140 | | 101.59948 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 15/07/2016 Spot Bond | | | | 101.13512 | | 101.11435 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 3.84000 | 123.31357 | 3.84000 | 123.28159 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 20/12/2015 Spot Bond | | | | 101.96070 | | 101.93610 | | | | 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 | | | | 99.99973 | | 99.97751 | | | | 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 | | | | 101.03308 | | 101.00988 | | | | 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 | | | 3.51000 | 125.86992 | 3.51000 | 125.83971 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 101.99567 | | 101.97062 | | | | 0.00 | 0 | 0 |
| Total FRC67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC67 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.56000 | 125.50741 | 3.56000 | 125.47712 | | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 3.54000 | 125.65227 | 3.54000 | 125.62201 | | | | 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 | | | 2.88000 | 131.10412 | 2.88000 | 131.07486 | | | | 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 | | | 2.95000 | 142.19363 | 2.95000 | 142.16154 | | | | 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 | | | | 101.15454 | | 101.12855 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 101.74210 | | 101.72027 | | | | 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 | | | | 101.98260 | | 101.95771 | | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 102.30606 | | 102.27705 | | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 102.22302 | | 102.19507 | | | | 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 | | | | 101.91057 | | 101.88570 | | | | 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 | | | | 101.90839 | | 101.88356 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00 On 14/03/2016 Spot Bond | | | | 99.92642 | | 99.90787 | | | | 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 | 14.73527 | 100.00000 | 14.69957 | | | | 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 | 52.34250 | 100.00000 | 52.21431 | | | | 0.00 | 0 | 0 |
| Total FRD02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09 On 26/06/2017 Spot Bond | | | 100.00000 | 32.03275 | 100.00000 | 31.95514 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD11 On 08/11/2016 Spot Bond | | | 100.00000 | 35.08004 | 100.00000 | 34.97051 | | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD13 On 31/12/2019 Spot Bond | | | 100.00000 | 13.22610 | 100.00000 | 13.19406 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ16 On 21/01/2016 Spot Bond | | | | 101.60278 | | 101.57754 | | | | 0.00 | 0 | 0 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 102.16047 | | 102.14059 | | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 101.35504 | | 101.33463 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.98701 | | 100.96526 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 99.72679 | | 99.70273 | | | | 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 | | | | 97.94653 | | 99.76812 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.47619 | | 100.45642 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 15/01/2024 Spot Bond | | | 2.23800 | 103.47190 | 2.23800 | 103.45058 | | | | 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 | | | 2.57000 | 112.21329 | 2.57000 | 112.18918 | | | | 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 | | | | 101.01934 | | 100.99914 | | | | 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 | 101.37384 | 10.38000 | 101.34562 | | | | 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 | 101.37384 | 10.38000 | 101.34562 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 10/11/2015 Spot Bond | | | | 80.09300 | | 80.09300 | | | | 0.00 | 0 | 0 |
| Total FRS105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS105 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS105 On 30/01/2016 Spot Bond | | | | 101.06996 | | 101.04422 | | | | 0.00 | 0 | 0 |
| Total FRS107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS107 On 31/01/2038 Spot Bond | | | 2.71000 | 109.53725 | 2.71000 | 109.51331 | | | | 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 | | | 2.66000 | 212.06729 | 2.66000 | 212.02112 | | | | 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 | | | 2.68000 | 110.10419 | 2.68000 | 110.08021 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 07/12/2033 Spot Bond | | | 2.69000 | 211.19963 | 2.69000 | 211.15347 | | | | 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 | | | | 101.15100 | | 101.12394 | | | | 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 | | | 2.48000 | 113.86508 | 2.48000 | 113.84088 | | | | 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 | | | 2.77000 | 108.41388 | 2.77000 | 108.39000 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 05/05/2016 Spot Bond | | | | 54.04200 | | 54.20500 | | | | 0.00 | 0 | 0 |
| Total FRS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS117 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS117 On 31/01/2038 Spot Bond | | | 2.87500 | 106.48113 | 2.87500 | 106.45739 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 2.81000 | 207.77219 | 2.81000 | 207.72611 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 2.86000 | 206.36426 | 2.86000 | 206.31820 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 2.41000 | 100.27855 | 2.41000 | 100.25743 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 2.89000 | 205.52513 | 2.89000 | 205.47909 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 3.15000 | 101.61290 | 3.15000 | 101.58949 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 3.09000 | 156.21398 | 3.08000 | 156.34140 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 3.60000 | 94.21601 | 3.60000 | 94.19317 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 3.08000 | 156.37722 | 3.07000 | 156.50486 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 11/11/2015 Spot Bond | | | | 102.27288 | | 102.25425 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 31/03/2028 Spot Bond | | | 3.14000 | 155.37881 | 3.13000 | 155.50419 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 3.40000 | 192.07682 | 3.40000 | 192.03338 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 24/03/2020 Spot Bond | | | | 83.84486 | | 83.84486 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 3.53000 | 95.32240 | 3.53000 | 95.29948 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 3.50000 | 95.80144 | 3.50000 | 95.77848 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.31000 | 98.90449 | 3.31000 | 98.88129 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 2.95000 | 158.51761 | 2.94000 | 158.64791 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 3.17000 | 197.89239 | 3.17000 | 197.84658 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 08/08/2016 Spot Bond | | | | 100.56277 | | 100.54392 | | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.32000 | 279.22610 | 2.28000 | 279.92404 | | | | 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 | | | 2.21000 | 281.31109 | 2.17000 | 282.01621 | | | | 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 | | | 2.93000 | 267.99474 | 2.89000 | 268.65423 | | | | 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 | | | 2.64000 | 132.37275 | 2.64000 | 132.34407 | | | | 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 | | | | 100.99530 | | 100.97350 | | | | 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 | | | 2.17000 | 131.88475 | 2.17000 | 131.85784 | | | | 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 | | | | 101.16767 | | 101.14505 | | | | 0.00 | 400,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRS56 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRS56 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| FRS59 On 07/10/2016 Spot Bond | | | | 101.41473 | | 101.39308 | | | | 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 | | | | 100.82918 | | 100.80684 | | | | 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 | | | 2.55000 | 109.18304 | 2.55000 | 109.15965 | | | | 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 | 27.87672 | 104.97509 | 27.80543 | | | | 0.00 | 0 | 0 |
| Total FRS69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS73 On 12/06/2017 Spot Bond | | | 101.07593 | 35.65830 | 101.07593 | 35.57108 | | | | 0.00 | 0 | 0 |
| Total FRS73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS73 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS74 On 14/06/2017 Spot Bond | | | 100.44759 | 30.16148 | 100.44759 | 30.08812 | | | | 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 | 37.27598 | 100.76967 | 37.18506 | | | | 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 | | | 2.18000 | 119.79292 | 2.18000 | 119.76839 | | | | 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 | | | 2.34000 | 115.22297 | 2.34000 | 115.19893 | | | | 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 | | | | 98.95290 | | 98.95181 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|----------------------|
| Total FRS86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS86 | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 2.37000 | 114.93048 | 2.37000 | 114.90640 | | | 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 | | | | 100.31759 | | 100.29180 | | | 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 | | | 2.41000 | 351.63555 | 2.37000 | 352.51246 | | | 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 | | | | 100.65778 | | 100.63580 | | | 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 | | | | 100.31357 | | 100.29013 | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | 0.00 | 0 | 0 |
| FRS97 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | 0.00 | 0 | 0 |
| FRX16 On 15/09/2016 Spot Bond | | | 7.57000 | 100.30545 | 7.55000 | 104.29964 | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.32500 | 100.20529 | 8.27500 | 104.51878 | | | 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 | | | 8.64000 | 108.49734 | 8.58500 | 108.60132 | | | 0.00 | 0 | 2,000,000,000 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| FRX19 On 15/11/2019 Spot Bond | | | 9.30500 | 101.82579 | 9.25000 | 101.98678 | | | 0.00 | 0 | 770,000,000 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 770,000,000 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 770,000,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.58500 | 100.57670 | 9.52000 | 100.80208 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 10.33500 | 86.97668 | 10.26500 | 87.28065 | | 2,273,700,000,000.00 | | 220,000,000 | 220,000,000 |

| 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 FRX23 SPOT | | | | | | | | | 2,273,700,000,000.00 | 220,000,000 | 220,000,000 |
| Total For FRX23 | | | | | | | | | 2,273,700,000,000.00 | 220,000,000 | 220,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 10.38000 | 104.83464 | 10.32500 | 105.13337 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.83000 | 95.73738 | 10.77500 | 96.03949 | | | 2,707,500,000,000.00 | 250,000,000 | 750,000,000 |
| Total FRX26 SPOT | | | | | | | | | 2,707,500,000,000.00 | 250,000,000 | 750,000,000 |
| Total For FRX26 | | | | | | | | | 2,707,500,000,000.00 | 250,000,000 | 750,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 11.13000 | 91.27405 | 11.07000 | 91.64281 | | | 0.00 | 0 | 3,170,000,000 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 3,170,000,000 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 3,170,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 11.25500 | 87.78435 | 11.19500 | 88.15192 | | | 0.00 | 0 | 318,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 318,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 318,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.58000 | 80.00932 | 10.53000 | 80.34502 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 101.55622 | | 101.53676 | | | 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 | | | | 101.57810 | | 101.55836 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 101.63274 | | 101.61230 | | | 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 | | | | 101.72021 | | 101.69866 | | | 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 | | | | 101.78581 | | 101.76343 | | | 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 | | | | 102.07000 | | 102.04400 | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.42462 | | 100.40379 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.28976 | | 100.26844 | | | | 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 | | | | 100.43990 | | 100.41834 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.45686 | | 100.43449 | | | | 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 | | | | 100.47099 | | 100.44794 | | | | 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 | | | | 100.53306 | | 100.50703 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 2.36947 | 100.00000 | 2.36373 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 0.39753 | 100.00000 | 0.39657 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A1L On 20/03/2018 Spot Bond | | | 100.00000 | 10.48012 | 100.00000 | 10.45473 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 1.75827 | 100.00000 | 1.75401 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.29499 | 100.00000 | 0.29427 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL01 On 15/10/2015 Spot Bond | | | | 101.26447 | | 101.24344 | | | | 0.00 | 0 | 0 |
| Total GBL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL01 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 9.73500 | 103.56408 | 9.68500 | 103.60906 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.32371 | | 100.30342 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.33433 | | 100.31337 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.33858 | | 100.31734 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.36612 | | 100.34317 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.39993 | | 100.37484 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.42100 | | 100.39458 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT34 On 11/11/2015 Spot Bond | | | | 100.54986 | | 100.53153 | | | | 0.00 | 0 | 0 |
| Total GPT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 9.66245 | 100.00000 | 9.63878 | | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB02 On 08/12/2017 Spot Bond | | | 100.00000 | 19.95476 | 100.00000 | 19.90588 | | | | 0.00 | 0 | 0 |
| Total GRB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB02U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 12.83486 | 100.00000 | 12.80342 | | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 11.09647 | 100.00000 | 11.06183 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.92205 | | 100.90138 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.95712 | | 100.93565 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 101.00062 | | 100.97816 | | | | 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 | | | | 101.06097 | | 101.03715 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT02 On 13/05/2016 Spot Bond | | | | 100.88041 | | 100.86011 | | | | 0.00 | 0 | 5,000,000 |
| Total GRT02 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For GRT02 | | | | | | | | | | 0.00 | 0 | 5,000,000 |
| GRT03 On 15/10/2015 Spot Bond | | | | 101.18403 | | 101.16322 | | | | 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 | | | | 100.48147 | | 100.46288 | | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 99.98001 | | 99.96003 | | | | 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 | | | | 100.45270 | | 100.42921 | | | | 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 | | | | 101.62572 | | 101.60460 | | | | 0.00 | 0 | 14,000,000 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 14,000,000 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 14,000,000 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00001 | 100.00000 | 0.00001 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 102.01169 | | 101.98986 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total GSIZ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 101.01454 | | 100.98840 | | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 10.14440 | 100.00000 | 10.11982 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 99.91994 | | 99.89978 | | | | 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 | | | | 100.81615 | | 100.79485 | | | | 0.00 | 0 | 200,000,000 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.82539 | | 100.80384 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC22 On 13/10/2015 Spot Bond | | | | 101.41575 | | 101.39760 | | | | 0.00 | 0 | 0 |
| Total HILC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC22 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC23 On 06/11/2015 Spot Bond | | | | 100.62411 | | 100.60575 | | | | 0.00 | 0 | 0 |
| Total HILC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC23 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 10.88392 | 100.00000 | 10.83553 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 10.88392 | 100.00000 | 10.83553 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.54580 | 100.00000 | 11.49447 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 11.54580 | 100.00000 | 11.49447 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 12.42024 | 100.00000 | 12.36562 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 12.39680 | 100.00000 | 12.34169 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 13.43691 | 100.00000 | 13.37717 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| Total HMS1G2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | 0.00 | 0 | 0 |
| HPF01 On 17/04/2016 Spot Bond | | | | 101.19604 | | 101.17412 | | | 0.00 | 0 | 0 |
| Total HPF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF01 | | | | | | | | | 0.00 | 0 | 0 |
| HPF03 On 15/04/2016 Spot Bond | | | | 101.37763 | | 101.35337 | | | 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 | | | | 100.68542 | | 100.66228 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 9.61500 | 100.99245 | 9.56500 | 101.03261 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.52743 | | 100.50167 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.49645 | | 100.47218 | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.83500 | 104.63785 | 8.78000 | 104.83308 | | 10,194,706,500.00 | | 1,153,900 | 3,153,127,700 |
| Total HWAY20 SPOT | | | | | | | | 10,194,706,500.00 | | 1,153,900 | 3,153,127,700 |
| Total For HWAY20 | | | | | | | | 10,194,706,500.00 | | 1,153,900 | 3,153,127,700 |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.09000 | 283.60693 | 2.05000 | 284.31997 | | 0.00 | | 0 | 2,300,000,000 |
| Total HWAY23 SPOT | | | | | | | | 0.00 | | 0 | 2,300,000,000 |
| Total For HWAY23 | | | | | | | | 0.00 | | 0 | 2,300,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.07000 | 290.35112 | 2.03000 | 291.16128 | | 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 | | | 10.05000 | 94.29978 | 9.99500 | 94.71341 | | 0.00 | | 0 | 2,070,000,000 |
| Total HWAY34 SPOT | | | | | | | | 0.00 | | 0 | 2,070,000,000 |
| Total For HWAY34 | | | | | | | | 0.00 | | 0 | 2,070,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.06000 | 94.10246 | 10.00500 | 94.52241 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|------------------------|---------------|
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 39.02048 | 100.00000 | 38.92595 | | | | 0.00 | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | | 0.00 | 0 | 0 |
| HWF04 On 09/10/2015 Spot Bond | | | 100.00000 | 94.02734 | 100.00000 | 93.78929 | | | | 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 | 43.02823 | 100.00000 | 42.92399 | | | | 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 | 34.48027 | 100.00000 | 34.39674 | | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.73000 | 121.35466 | 1.73000 | 121.33131 | | | 22,721,684,022,000.00 | 13,133,921,400 | 54,020,206,900 | |
| Total I2025 SPOT | | | | | | | | | 22,721,684,022,000.00 | 13,133,921,400 | 54,020,206,900 | |
| Total For I2025 | | | | | | | | | 22,721,684,022,000.00 | 13,133,921,400 | 54,020,206,900 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.80000 | 102.06120 | 1.80000 | 102.04130 | | | 1,800,000,000,000.00 | 1,000,000,000 | 3,171,141,700 | |
| Total I2033 SPOT | | | | | | | | | 1,800,000,000,000.00 | 1,000,000,000 | 3,171,141,700 | |
| Total For I2033 | | | | | | | | | 1,800,000,000,000.00 | 1,000,000,000 | 3,171,141,700 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.95000 | 125.04491 | 1.95000 | 125.02012 | | | 166,933,666,380,000.00 | 85,607,008,400 | 170,562,013,000 | |
| Total I2038 SPOT | | | | | | | | | 166,933,666,380,000.00 | 85,607,008,400 | 170,562,013,000 | |
| Total For I2038 | | | | | | | | | 166,933,666,380,000.00 | 85,607,008,400 | 170,562,013,000 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.99000 | 125.74782 | 1.99000 | 125.72272 | | | 286,804,372,000.00 | 144,122,800 | 75,616,995,700 | |
| Total I2046 SPOT | | | | | | | | | 286,804,372,000.00 | 144,122,800 | 75,616,995,700 | |
| Total For I2046 | | | | | | | | | 286,804,372,000.00 | 144,122,800 | 75,616,995,700 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.05000 | 132.12219 | 2.05000 | 132.09563 | | | 26,863,535,380,000.00 | 13,104,163,600 | 56,623,328,000 | |
| Total I2050 SPOT | | | | | | | | | 26,863,535,380,000.00 | 13,104,163,600 | 56,623,328,000 | |
| Total For I2050 | | | | | | | | | 26,863,535,380,000.00 | 13,104,163,600 | 56,623,328,000 | |
| IBL21 On 15/03/2016 Spot Bond | | | 8.47000 | 100.38567 | 8.45000 | 100.37298 | | | 0.00 | 0 | 0 | |
| Total IBL21 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL21 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL22 On 15/03/2018 Spot Bond | | | 8.48500 | 103.21070 | 8.43500 | 103.30100 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 8.29000 | 100.49004 | 8.27000 | 100.48563 | | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.81057 | | 100.78936 | | | | 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 | | | 1.72000 | 133.18048 | 1.72000 | 133.15490 | | | | 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 | | | 2.24000 | 135.49041 | 2.24000 | 135.46250 | | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 101.96871 | | 101.94822 | | | | 0.00 | 0 | 0 |
| Total IBL38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL38 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.60500 | 104.20658 | 8.55500 | 104.29583 | | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.46991 | | 100.45089 | | | | 0.00 | 0 | 200,000,000 |
| Total IBL42 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For IBL42 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| IBL43 On 15/11/2015 Spot Bond | | | | 100.59347 | | 100.57399 | | | | 0.00 | 0 | 0 |
| Total IBL43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 9.26000 | 98.25395 | 9.20500 | 98.37922 | | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 9.76500 | 92.36899 | 9.71000 | 92.52609 | | | | 0.00 | 0 | 2,350,000,000 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 2,350,000,000 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 2,350,000,000 |
| IBL48 On 19/03/2016 Spot Bond | | | | 99.81824 | | 99.79911 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL48 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 9.13500 | 99.18993 | 9.08500 | 99.27498 | | | | 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 | | | 9.70500 | 98.63301 | 9.65000 | 98.81534 | | | | 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 | | | | 100.75943 | | 100.73928 | | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 99.96055 | | 99.93814 | | | | 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 | | | 7.91500 | 100.23562 | 7.89500 | 100.23133 | | | | 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 | | | 9.04000 | 98.56936 | 8.98500 | 98.68113 | | | | 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 | | | | 100.92908 | | 100.90653 | | | | 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 | | | | 100.56006 | | 100.53980 | | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 8.25500 | 100.98646 | 8.20500 | 101.03053 | | | | 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 | | | 9.00000 | 101.19808 | 8.94500 | 101.33428 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 10.13500 | 101.32426 | 10.06500 | 101.69066 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 101.43038 | | 101.40988 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.96329 | | 100.94357 | | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.78877 | | 100.76851 | | | | 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 | | | | 100.89324 | | 100.87275 | | | | 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 | | | | 100.91066 | | 100.88976 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 99.92172 | | 99.90196 | | | | 0.00 | 0 | 0 |
| Total IBL66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL66 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 2.97000 | 129.86211 | 2.97000 | 129.83282 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 101.50057 | | 101.47945 | | | | 0.00 | 0 | 0 |
| Total IBL68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 18.65635 | 100.00000 | 18.57430 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.46979 | | 100.44787 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.48461 | | 100.46201 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01U On 08/11/2026 Spot Bond | | | 100.00000 | 0.01174 | 100.00000 | 0.01171 | | | | 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 | | | | 101.01432 | | 100.99501 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 101.00174 | | 100.98147 | | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.77500 | 97.52532 | 9.71000 | 97.74820 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.37593 | | 100.35419 | | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.26322 | | 100.24053 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.44000 | 97.61567 | 10.38500 | 97.89865 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 100.55173 | 5.00000 | 100.53824 | | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 101.96202 | 5.00000 | 101.94826 | | | | 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 | 99.95696 | 4.00000 | 99.94621 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 101.59243 | 4.00000 | 101.58143 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDW01L On 30/06/2016 Spot Bond | | | 100.00000 | 66.58016 | 100.00000 | 66.41887 | | | | 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 | 66.44651 | 100.00000 | 66.28554 | | | | 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 | 66.44651 | 100.00000 | 66.28554 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDW03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 107.29875 | 9.20000 | 107.27239 | | | | 0.00 | 0 | 0 |
| Total IFM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFM01 | | | | | | | | | | 0.00 | 0 | 0 |
| IHL03 On 17/05/2017 Spot Bond | | | | 100.58387 | | 100.55907 | | | | 0.00 | 0 | 0 |
| Total IHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 7.22337 | 100.00000 | 7.20568 | | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | | 100.83566 | | 100.80746 | | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN09 | | | | | | | | | | 0.00 | 0 | 0 |
| IN269U On 25/07/2017 Spot Bond | | | 100.00000 | 23.50381 | 100.00000 | 23.44687 | | | | 0.00 | 0 | 0 |
| Total IN269U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN269U | | | | | | | | | | 0.00 | 0 | 0 |
| IN272U On 10/11/2017 Spot Bond | | | 100.00000 | 21.07453 | 100.00000 | 21.02348 | | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 1.87422 | 100.00000 | 1.87063 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 10.15306 | 100.00000 | 10.12846 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 9.78195 | 100.00000 | 9.75825 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 12.26599 | 100.00000 | 12.23627 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 9.66469 | 100.00000 | 9.64330 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN290U On 31/12/2016 Spot Bond | | | 100.00000 | 44.99860 | 100.00000 | 44.88958 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN290U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 10.61826 | 100.00000 | 10.58320 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN307U On 30/09/2015 Spot Bond | | | 100.00000 | 96.33346 | 100.00000 | 96.08388 | | | | 0.00 | 0 | 0 |
| Total IN307U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN307U | | | | | | | | | | 0.00 | 0 | 0 |
| IN308U On 30/09/2015 Spot Bond | | | 100.00000 | 96.43063 | 100.00000 | 96.18081 | | | | 0.00 | 0 | 0 |
| Total IN308U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN308U | | | | | | | | | | 0.00 | 0 | 0 |
| IN309U On 30/09/2015 Spot Bond | | | 100.00000 | 96.41878 | 100.00000 | 96.16899 | | | | 0.00 | 0 | 0 |
| Total IN309U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN309U | | | | | | | | | | 0.00 | 0 | 0 |
| IN311U On 30/09/2015 Spot Bond | | | 100.00000 | 97.01195 | 100.00000 | 96.76061 | | | | 0.00 | 0 | 0 |
| Total IN311U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN311U | | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 13.64184 | 100.00000 | 13.59878 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN534U On 20/10/2015 Spot Bond | | | 100.00000 | 92.15364 | 100.00000 | 91.92666 | | | | 0.00 | 0 | 0 |
| Total IN534U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN534U | | | | | | | | | | 0.00 | 0 | 0 |
| IN542U On 13/10/2015 Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.47870 | | | | 0.00 | 0 | 0 |
| Total IN542U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN542U | | | | | | | | | | 0.00 | 0 | 0 |
| IN546U On 10/11/2015 Spot Bond | | | 100.00000 | 87.61571 | 100.00000 | 87.41052 | | | | 0.00 | 0 | 0 |
| Total IN546U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN546U | | | | | | | | | | 0.00 | 0 | 0 |
| INA537 On 15/09/2015 Spot Bond | | | 6.65000 | 99.85446 | 6.65000 | 99.79999 | | | | 0.00 | 0 | 0 |
| Total INA537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA537 | | | | | | | | | | 0.00 | 0 | 0 |
| INA538 On 08/09/2015 Spot Bond | | | 6.65000 | 99.96357 | 6.65000 | 99.98178 | | | | 0.00 | 0 | 0 |
| Total INA538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA538 | | | | | | | | | | 0.00 | 0 | 0 |
| INA539 On 22/09/2015 Spot Bond | | | 6.65000 | 99.72746 | 6.65000 | 99.67313 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total INA539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA539 | | | | | | | | | | 0.00 | 0 | 0 |
| INA540 On 29/09/2015 Spot Bond | | | 6.65000 | 99.60078 | 6.65000 | 99.54659 | | | | 0.00 | 0 | 0 |
| Total INA540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA540 | | | | | | | | | | 0.00 | 0 | 0 |
| INA541 On 06/10/2015 Spot Bond | | | 6.70000 | 99.47049 | 6.70000 | 99.41603 | | | | 0.00 | 0 | 0 |
| Total INA541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA541 | | | | | | | | | | 0.00 | 0 | 0 |
| INA543 On 13/10/2015 Spot Bond | | | 6.70000 | 99.34352 | 6.70000 | 99.28920 | | | | 0.00 | 0 | 0 |
| Total INA543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA543 | | | | | | | | | | 0.00 | 0 | 0 |
| INA544 On 20/10/2015 Spot Bond | | | 6.70000 | 99.21687 | 6.70000 | 99.16269 | | | | 0.00 | 0 | 0 |
| Total INA544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA544 | | | | | | | | | | 0.00 | 0 | 0 |
| INA545 On 27/10/2015 Spot Bond | | | 6.70000 | 99.09054 | 6.70000 | 99.03650 | | | | 0.00 | 0 | 0 |
| Total INA545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA545 | | | | | | | | | | 0.00 | 0 | 0 |
| INA547 On 10/11/2015 Spot Bond | | | 6.80000 | 98.82172 | 6.80000 | 98.76717 | | | | 0.00 | 0 | 0 |
| Total INA547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA547 | | | | | | | | | | 0.00 | 0 | 0 |
| INA549 On 24/11/2015 Spot Bond | | | 6.80000 | 98.56766 | 6.80000 | 98.51339 | | | | 0.00 | 0 | 0 |
| Total INA549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA549 | | | | | | | | | | 0.00 | 0 | 0 |
| INA550 On 01/12/2015 Spot Bond | | | 100.00000 | 81.65548 | 100.00000 | 81.47321 | | | | 0.00 | 0 | 0 |
| Total INA550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA550 | | | | | | | | | | 0.00 | 0 | 0 |
| ING115 On 31/03/2016 Spot Bond | | | 11.00917 | 102.69127 | 10.98831 | 102.66706 | | | | 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 | | | 11.00917 | 102.16284 | 10.98831 | 102.13876 | | | | 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 | | | | 101.91647 | | 101.89235 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 101.87975 | | 101.85610 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 102.83580 | 6.50000 | 102.81783 | | | | 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 | | | | 101.93672 | | 101.91152 | | | | 0.00 | 0 | 0 |
| Total ING161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING161 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 91.40146 | | 91.40146 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING204 On 13/12/2015 Spot Bond | | | | 99.91623 | | 99.89532 | | | | 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 | | | | 101.13341 | | 101.11339 | | | | 0.00 | 0 | 0 |
| Total ING211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 101.85952 | | 101.83532 | | | | 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 | | | | 100.12916 | | 100.10761 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING297 On 10/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.98171 | | | | 0.00 | 0 | 0 |
| Total ING297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING297 | | | | | | | | | | 0.00 | 0 | 0 |
| ING298 On 17/09/2015 Spot Bond | | | | 99.87125 | | 99.85286 | | | | 0.00 | 0 | 0 |
| Total ING298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING298 | | | | | | | | | | 0.00 | 0 | 0 |
| ING301 On 12/10/2015 Spot Bond | | | 100.00000 | 91.93955 | 100.00000 | 91.70854 | | | | 0.00 | 0 | 0 |
| Total ING301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING301 | | | | | | | | | | 0.00 | 0 | 0 |
| ING305 On 08/01/2016 Spot Bond | | | | 101.45203 | | 101.43317 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ING305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING305 | | | | | | | | | | 0.00 | 0 | 0 |
| ING310 On 15/10/2015 Spot Bond | | | | 100.96843 | | 100.95002 | | | | 0.00 | 0 | 0 |
| Total ING310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING310 | | | | | | | | | | 0.00 | 0 | 0 |
| INGR06 On 10/06/2016 Spot Bond | | | | 102.38151 | | 102.36062 | | | | 0.00 | 0 | 0 |
| Total INGR06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INGR06 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.84147 | | 100.81215 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| IP275U On 14/10/2015 Spot Bond | | | 100.00000 | 91.47870 | 100.00000 | 91.25000 | | | | 0.00 | 0 | 0 |
| Total IP275U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP275U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF02 On 13/04/2016 Spot Bond | | | | 101.24231 | | 101.22126 | | | | 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 | | | | 101.25836 | | 101.23704 | | | | 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 | | | 8.47000 | 104.07450 | 8.45000 | 104.08028 | | | | 0.00 | 0 | 360,000,000 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| IPF07 On 01/07/2017 Spot Bond | | | | 101.47008 | | 101.44868 | | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 101.50499 | | 101.48309 | | | | 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 | | | | 101.52829 | | 101.50606 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF10 On 15/10/2016 Spot Bond | | | | 101.16832 | | 101.14779 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2015 Spot Bond | | | | 101.22734 | | 101.20576 | | | | 0.00 | 0 | 0 |
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 101.19166 | | 101.17072 | | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC07 On 29/10/2015 Spot Bond | | | | 100.78873 | | 100.77038 | | | | 0.00 | 0 | 0 |
| Total IPFC07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC07 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 10.12500 | 99.64257 | 10.06000 | 99.88707 | | | | 0.00 | 0 | 1,850,000,000 |
| Total IPL10 SPOT | | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL5 On 28/09/2015 Spot Bond | | | | 101.69452 | | 101.67548 | | | | 0.00 | 0 | 0 |
| Total IPL5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL5 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 9.17500 | 105.50903 | 9.12500 | 105.57570 | | | | 0.00 | 0 | 1,360,000,000 |
| Total IPL6 SPOT | | | | | | | | | | 0.00 | 0 | 1,360,000,000 |
| Total For IPL6 | | | | | | | | | | 0.00 | 0 | 1,360,000,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | 101.38433 | | 101.36237 | | | | 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 | | | | 101.33930 | | 101.31771 | | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 99.76487 | | 99.74053 | | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.93710 | | 103.09997 | | | | 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 | | | | 100.02244 | | 100.04632 | | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 2.92000 | 131.22845 | 2.92000 | 131.19902 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IV017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 3.64000 | 153.37129 | 3.63000 | 153.43625 | | | | 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 | | | | 101.65875 | | 101.63423 | | | | 0.00 | 0 | 400,000,000 |
| Total IV022 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For IV022 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| IV023 On 11/07/2022 Spot Bond | | | | 101.39534 | | 101.37169 | | | | 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 | | | | 101.28760 | | 101.26342 | | | | 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 | | | | 99.90935 | | 99.88650 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 99.73132 | | 99.70274 | | | | 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 | | | 3.73000 | 110.37876 | 3.73000 | 110.35161 | | | | 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 | | | 3.73000 | 110.37876 | 3.73000 | 110.35161 | | | | 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 | | | | 99.97610 | | 99.95222 | | | | 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 | | | | 100.31375 | | 100.28697 | | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 11.33617 | 100.00000 | 11.28632 | | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 10.80000 | 111.51389 | 10.74500 | 111.61104 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 102.85093 | | 102.82695 | | | | 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 | | | 3.74000 | 146.01738 | 3.73000 | 146.13220 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA538 On 10/09/2015 Spot Bond | | | 6.65000 | 99.94537 | 6.65000 | 99.89080 | | | | 0.00 | 0 | 0 |
| Total IVA538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA538 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA539 On 17/09/2015 Spot Bond | | | 6.65000 | 99.98178 | 6.65000 | 99.98178 | | | | 0.00 | 0 | 0 |
| Total IVA539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA539 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA542 On 08/10/2015 Spot Bond | | | 6.70000 | 99.85337 | 6.70000 | 99.85337 | | | | 0.00 | 0 | 0 |
| Total IVA542 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA542 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA543 On 15/10/2015 Spot Bond | | | 6.70000 | 99.59779 | 6.70000 | 99.59779 | | | | 0.00 | 0 | 0 |
| Total IVA543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA543 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA544 On 22/10/2015 Spot Bond | | | 6.70000 | 99.47049 | 6.70000 | 99.47049 | | | | 0.00 | 0 | 0 |
| Total IVA544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA544 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA545 On 29/10/2015 Spot Bond | | | 6.70000 | 99.34352 | 6.70000 | 99.34352 | | | | 0.00 | 0 | 0 |
| Total IVA545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA545 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA547 On 12/11/2015 Spot Bond | | | 6.80000 | 99.20527 | 6.80000 | 99.20527 | | | | 0.00 | 0 | 0 |
| Total IVA547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA547 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA550 On 03/12/2015 Spot Bond | | | 6.80000 | 98.69453 | 6.80000 | 98.69453 | | | | 0.00 | 0 | 0 |
| Total IVA550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA550 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC006 On 28/01/2016 Spot Bond | | | | 101.02055 | | 101.00102 | | | | 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 | | | | 101.32143 | | 101.30043 | | | | 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 | | | | 100.42303 | | 100.40228 | | | | 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 | | | | 100.39108 | | 100.36732 | | | | 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 | | | | 100.21469 | | 100.19201 | | | | 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 | | | | 101.24275 | | 101.22172 | | | | 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 | | | | 101.25078 | | 101.22961 | | | | 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 | | | | 101.26683 | | 101.24539 | | | | 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 | | | | 101.19458 | | 101.17437 | | | | 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 | | | | 101.09987 | | 101.07857 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.93404 | | 100.91260 | | | | 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 | | | | 99.77481 | | 101.74055 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.50670 | | 100.48521 | | | | 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 | | | | 100.29774 | | 100.27692 | | | | 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 | | | | 100.29491 | | 100.27428 | | | | 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 | | | | 101.49600 | | 101.47330 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 101.00889 | | 100.98821 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 99.79101 | | 101.61726 | | | | 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 | | | | 101.52859 | | 101.50672 | | | | 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 | | | | 101.56786 | | 101.54543 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 101.56786 | | 101.54543 | | | | 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 | | | 9.60000 | 100.41266 | 9.54500 | 100.55996 | | | | 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 | 14.51437 | 100.00000 | 14.48241 | | | | 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 | 12.65956 | 100.00000 | 12.62889 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.79500 | 99.24670 | 9.73000 | 99.50317 | | | | 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 | | | | 100.95134 | | 100.92949 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC043 On 15/09/2015 Spot Bond | | | | 99.90651 | | 99.88763 | | | | 0.00 | 0 | 0 |
| Total IVC043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC043 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC044 On 16/10/2015 Spot Bond | | | | 106.35466 | | 106.33534 | | | | 0.00 | 0 | 0 |
| Total IVC044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC044 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC045 On 24/10/2015 Spot Bond | | | | 100.96973 | | 100.94987 | | | | 0.00 | 0 | 0 |
| Total IVC045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC045 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 101.89892 | | 101.87967 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC047 On 27/10/2015 Spot Bond | | | 7.33500 | 102.76934 | 7.32000 | 102.75089 | | | | 0.00 | 0 | 0 |
| Total IVC047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC047 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.80363 | | 100.78067 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.45284 | | 100.42935 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.15714 | | 100.13320 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.86375 | | 100.84113 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC052 On 10/02/2016 Spot Bond | | | | 100.63290 | | 100.61168 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC052 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.68891 | | 100.66575 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC054 On 03/03/2016 Spot Bond | | | | 100.14700 | | 100.12454 | | | | 0.00 | 0 | 0 |
| Total IVC054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC054 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 101.69736 | | 101.67450 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC056 On 29/04/2016 Spot Bond | | | | 100.90489 | | 100.88413 | | | | 0.00 | 0 | 0 |
| Total IVC056 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC056 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 101.49401 | | 101.47134 | | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC059 On 09/06/2016 Spot Bond | | | | 100.01932 | | 99.99998 | | | | 0.00 | 0 | 0 |
| Total IVC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC059 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.92367 | | 100.90125 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 101.58628 | | 101.56322 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC062 On 14/08/2016 Spot Bond | | | | 100.59386 | | 100.57140 | | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.81215 | | 100.78811 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 101.07867 | | 101.05243 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG01 On 30/10/2015 Spot Bond | | | | 100.94434 | | 100.92210 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total JDG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 15/04/2016 Spot Bond | | | | 101.09950 | | 101.07761 | | | | 0.00 | 0 | 0 |
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03L On 21/02/2016 Spot Bond | | | 100.00000 | 83.63636 | 100.00000 | 83.44671 | | | | 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 | | | | 102.03254 | | 102.01176 | | | | 0.00 | 0 | 0 |
| Total JDG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG04 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 100.07897 | | 100.05847 | | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 99.91422 | | 99.89260 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.06720 | | 100.04479 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KCF03L On 30/10/2015 Spot Bond | | | 100.00000 | 87.95181 | 100.00000 | 87.74038 | | | | 0.00 | 0 | 0 |
| Total KCF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KCF03U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.23781 | | 100.21397 | | | | 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 | | | | 101.00632 | | 100.97997 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 101.00614 | | 100.97818 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.99000 | 137.76441 | 8.93500 | 138.22560 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 101.56266 | | 101.54200 | | | | 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 | | | | 99.92604 | | 99.90235 | | | | 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 | | | | 100.12114 | | 100.14962 | | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 99.79035 | | 99.77041 | | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 101.29243 | | 101.27078 | | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.73500 | 99.01193 | 10.68000 | 99.16260 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 100.41309 | 9.71000 | 100.38723 | | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.89363 | | 100.87196 | | | | 0.00 | 0 | 0 |
| Total LEW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LEW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 9.20500 | 97.92138 | 9.15500 | 97.98250 | | | | 0.00 | 0 | 3,280,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 3,280,000,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 3,280,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.33500 | 99.54442 | 9.28500 | 99.62884 | | | | 0.00 | 0 | 700,000,000 |
| Total LGL03 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For LGL03 | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.40500 | 95.97084 | 10.35000 | 96.14655 | | | | 0.00 | 0 | 590,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 590,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 99.90915 | | 99.88630 | | | | 0.00 | 0 | 80,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| LHL01 On 13/12/2015 Spot Bond | | | | 99.88255 | | 99.85303 | | | | 0.00 | 0 | 0 |
| Total LHL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL01 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL02 On 13/12/2015 Spot Bond | | | 8.35500 | 103.13093 | 8.34000 | 103.11177 | | | | 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 | | | | 99.87193 | | 99.83976 | | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.48486 | | 100.45359 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.46249 | | 100.43984 | | | | 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 | | | | 100.46827 | | 100.44587 | | | | 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 | | | | 100.50022 | | 100.47629 | | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 13/11/2015 Spot Bond | | | | 100.54544 | | 100.52586 | | | | 0.00 | 0 | 0 |
| Total MAQ062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ062 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 14/12/2015 Spot Bond | | | | 99.92116 | | 99.90146 | | | | 0.00 | 0 | 0 |
| Total MAQ065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ065 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 10/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.98223 | | | | 0.00 | 0 | 0 |
| Total MAQ072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ072 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 09/10/2015 Spot Bond | | | | 99.48946 | | 99.47186 | | | | 0.00 | 0 | 0 |
| Total MAQ073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ073 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 13/11/2015 Spot Bond | | | | 98.85086 | | 98.83291 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MAQ074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ074 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.16754 | | 100.15682 | | | | 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 | | | | 100.16883 | | 100.15797 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.89942 | | 100.88303 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.96765 | | 100.95033 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 101.98070 | | 101.95208 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBC02 On 05/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBC024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC024 | | | | | | | | | | 0.00 | 0 | 0 |
| MBC02 On 07/10/2015 Spot Bond | | | | 99.52693 | | 99.50941 | | | | 0.00 | 0 | 0 |
| Total MBC025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBC025 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF02 On 01/10/2015 Spot Bond | | | | 101.46021 | | 101.44168 | | | | 0.00 | 0 | 0 |
| Total MBF029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF029 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 102.02537 | | 102.00531 | | | | 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 | | | | 101.63095 | | 101.61193 | | | | 0.00 | 0 | 0 |
| Total MBF033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF033 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 10/12/2016 Spot Bond | | | | 100.13465 | | 100.11661 | | | | 0.00 | 0 | 0 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 11/11/2016 Spot Bond | | | | 100.44914 | | 100.42862 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03: On 17/04/2017 Spot Bond | | | | 101.14083 | | 101.12146 | | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 07/08/2016 Spot Bond | | | | 100.67799 | | 100.65793 | | | | 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 | | | | 100.64014 | | 100.67226 | | | | 0.00 | 6,900,000,000 | 4,900,000,000 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 6,900,000,000 | 4,900,000,000 |
| Total For MBF042 | | | | | | | | | | 0.00 | 6,900,000,000 | 4,900,000,000 |
| MBF04: On 08/12/2015 Spot Bond | | | | 100.03647 | | 100.01827 | | | | 0.00 | 0 | 0 |
| Total MBF043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 11/04/2016 Spot Bond | | | | 101.14642 | | 101.12705 | | | | 0.00 | 0 | 0 |
| Total MBF044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 13/04/2018 Spot Bond | | | | 101.21020 | | 101.18970 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 17/08/2018 Spot Bond | | | | 100.50871 | | 100.48705 | | | | 0.00 | 0 | 770,000,000 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| MBSA On 30/09/2016 Spot Bond | | | | 100.84405 | | 100.82367 | | | | 0.00 | 0 | 0 |
| Total MBSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 62.16408 | 100.00000 | 62.01349 | | | | 0.00 | 0 | 0 |
| Total MBP24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP24U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 30.86829 | 100.00000 | 30.79351 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 22.05795 | 100.00000 | 22.00451 | | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 22.14550 | 100.00000 | 22.09184 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 21.25094 | 100.00000 | 21.19945 | | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP33 On 17/02/2017 Spot Bond | | | 100.00000 | 34.73208 | 100.00000 | 34.64794 | | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.89317 | | 100.87268 | | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 9.26000 | 102.93710 | 9.20500 | 103.07645 | | | | 0.00 | 0 | 620,000,000 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.28000 | 102.46058 | 9.22500 | 102.59936 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 103.24259 | | 103.22051 | | | | 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 | | | | 101.34116 | | 101.31950 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 101.40133 | | 101.37874 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 8.42000 | 103.86803 | 8.37000 | 103.89499 | | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 9.25000 | 101.92829 | 9.19500 | 102.05801 | | | | 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 | | | 10.05000 | 101.61033 | 9.98500 | 101.88242 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2015 Spot Bond | | | | 101.56714 | | 101.54754 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MFS1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 101.62182 | | 101.60152 | | | | 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 | | | 10.08500 | 102.82147 | 10.03000 | 102.97474 | | | | 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 | | | 7.50500 | 99.89730 | 7.49000 | 99.87702 | | | | 0.00 | 0 | 2,470,000,000 |
| Total MGL01 SPOT | | | | | | | | | | 0.00 | 0 | 2,470,000,000 |
| Total For MGL01 | | | | | | | | | | 0.00 | 0 | 2,470,000,000 |
| MIIL02 On 31/05/2017 Spot Bond | | | 9.34500 | 101.55175 | 9.29500 | 101.60407 | | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | | 0.00 | 0 | 0 |
| MIP4C On 13/01/2016 Spot Bond | | | | 101.09370 | | 101.07435 | | | | 0.00 | 0 | 0 |
| Total MIP4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4C | | | | | | | | | | 0.00 | 0 | 0 |
| MIP4F On 13/01/2016 Spot Bond | | | | 101.15688 | | 101.13728 | | | | 0.00 | 0 | 0 |
| Total MIP4F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4F | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 99.86001 | | 99.83977 | | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.92500 | 100.39743 | 9.86000 | 100.64375 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 99.46919 | | 99.44243 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.64000 | 98.89915 | 11.58500 | 99.18390 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2017 Spot Bond | | | 11.16500 | 99.39248 | 11.09500 | 99.69230 | | | | 0.00 | 0 | 1,000,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 32.76800 | 100.00000 | 40.86077 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total MMS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.04500 | 101.46700 | 8.99500 | 101.52038 | | | | 0.00 | 0 | 140,000,000 |
| Total MQB02 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For MQB02 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| MTN04 On 13/07/2017 Spot Bond | | | 9.03500 | 103.41824 | 8.98500 | 103.47774 | | | | 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 | 7.32904 | 100.89771 | 7.31115 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 7.42178 | 100.61875 | 7.40370 | | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N5A16 On 20/06/2016 Spot Bond | | | | 101.78316 | | 101.76313 | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| Total N5A16 SPOT | | | | | | | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| Total For N5A16 | | | | | | | | | | 0.00 | 2,400,000,000 | 600,000,000 |
| N5B23 On 20/06/2023 Spot Bond | | | | 101.90999 | | 101.88855 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total N5B23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 101.93536 | | 101.91363 | | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 102.21171 | | 102.18689 | | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 102.44228 | | 102.41487 | | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 12.94544 | 100.00000 | 12.91408 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 13.85957 | 100.00000 | 13.82600 | | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 10.23500 | 92.65213 | 10.16500 | 92.95575 | | | | 0.00 | 0 | 1,010,000,000 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.87500 | 100.83574 | 9.81000 | 101.05207 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK10 On 25/07/2016 Spot Bond | | | 7.99500 | 99.97271 | 7.97500 | 99.96791 | | | | 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 | | | 9.76500 | 99.12907 | 9.71000 | 99.31987 | | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.37500 | 104.47675 | 9.31000 | 104.72678 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 19/03/2024 Spot Bond | | | 9.83500 | 104.02491 | 9.76500 | 104.39514 | | | | 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 | | | | 101.17039 | | 101.15020 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK13B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/On 26/06/2021 Spot Bond | | | 9.73500 | 99.99289 | 9.67000 | 100.24684 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/On 11/02/2022 Spot Bond | | | 9.97500 | 95.18245 | 9.91000 | 95.45009 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 101.25332 | | 101.23322 | | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16/On 12/02/2025 Spot Bond | | | 10.59000 | 93.97613 | 10.53500 | 94.25864 | | | | 0.00 | 0 | 2,450,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 2,450,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 2,450,000,000 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.76004 | | 100.74034 | | | | 0.00 | 0 | 0 |
| Total NBK16B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK17/On 22/04/2026 Spot Bond | | | 10.77000 | 98.69671 | 10.71500 | 99.00010 | | | | 0.00 | 0 | 1,050,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.33964 | | 100.31905 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18/On 01/06/2020 Spot Bond | | | 9.71500 | 100.83657 | 9.66000 | 101.01326 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 101.35618 | | 101.33659 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/On 01/06/2022 Spot Bond | | | 10.12500 | 100.30620 | 10.06000 | 100.58690 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 101.05535 | | 101.03466 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 01/06/2026 Spot Bond | | | 10.84000 | 99.82446 | 10.78500 | 100.13329 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 101.55852 | | 101.53744 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 21/07/2027 Spot Bond | | | 11.04000 | 98.76904 | 10.98500 | 99.09330 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.60239 | | 100.58219 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.60741 | | 100.58624 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.62307 | | 100.60136 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.65253 | | 100.63059 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.66594 | | 100.64273 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 101.12372 | | 101.10097 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.18943 | | 100.16709 | | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK2A On 15/09/2015 Spot Bond | | | 7.25500 | 99.90072 | 7.24000 | 105.14986 | | | | 0.00 | 0 | 2,180,000,000 |
| Total NBK2A SPOT | | | | | | | | | | 0.00 | 0 | 2,180,000,000 |
| Total For NBK2A | | | | | | | | | | 0.00 | 0 | 2,180,000,000 |
| NBK2B On 15/09/2015 Spot Bond | | | | 99.90853 | | 101.98811 | | | | 0.00 | 0 | 0 |
| Total NBK2B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK2B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 9.33000 | 106.77495 | 9.27500 | 106.93613 | | | | 0.00 | 0 | 5,810,000,000 |

| 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 NBK3A SPOT | | | | | | | | | 0.00 | 0 | 5,810,000,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 5,810,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.16500 | 38.04015 | 11.11000 | 38.20142 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 101.17731 | | 101.15450 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 8.04000 | 105.02165 | 8.02000 | 105.00956 | | | 0.00 | 0 | 0 |
| Total NBK9A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9A | | | | | | | | | 0.00 | 0 | 0 |
| NBK9B On 23/03/2016 Spot Bond | | | | 101.60373 | | 101.58329 | | | 0.00 | 0 | 0 |
| Total NBK9B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK9B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 30/11/2015 Spot Bond | | | | 98.50321 | | 98.48473 | | | 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 | | | | 100.17146 | | 100.14866 | | | 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 | | | | 100.98966 | | 100.96803 | | | 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 | | | | 100.95148 | | 100.92962 | | | 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 | | | | 95.03193 | | 95.01282 | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.54435 | | 100.52129 | | | 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 | | | | 99.77547 | | 101.67167 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7: On 20/09/2015 Spot Bond | | | | 99.79837 | | 101.59762 | | | | 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 | | | | 101.93759 | | 101.91710 | | | | 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 | | | | 99.79450 | | 101.53239 | | | | 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 | | | | 99.78258 | | 101.51969 | | | | 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 | | | | 99.78273 | | 101.51860 | | | | 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 | | | | 100.84768 | | 100.82728 | | | | 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 | | | | 99.75049 | | 101.75010 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.33500 | 101.53094 | 10.28000 | 107.12836 | | | | 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 | | | | 99.75198 | | 101.73934 | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.37000 | 100.41509 | 10.31500 | 105.93640 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 99.75049 | | 101.75010 | | | | 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 | | | | 99.77508 | | 101.57354 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 101.70916 | | 101.68796 | | | | 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 | | | | 99.74808 | | 101.76733 | | | | 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 | | | | 99.74509 | | 101.78885 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.17009 | | 100.14880 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 101.33641 | | 101.31528 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 99.75139 | | 101.43894 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 7.85500 | 99.84958 | 7.84000 | 99.82846 | | | | 0.00 | 0 | 0 |
| Total NED11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11 | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 101.12391 | | 101.09928 | | | | 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 | | | | 98.96117 | | 98.93261 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.46000 | 104.51270 | 10.40500 | 104.64470 | | | | 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 | | | | 98.73969 | | 98.70984 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2024 Spot Bond | | | | 103.44243 | | 103.41756 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 101.34082 | | 101.31592 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 101.88220 | | 101.85500 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2025 Spot Bond | | | 11.63500 | 100.91593 | 11.58000 | 101.08221 | | | | 0.00 | 0 | 2,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 101.19820 | | 101.17962 | | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | 9.44500 | 119.72587 | 9.44500 | 119.69585 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.22000 | 173.84849 | 2.18000 | 173.89684 | | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.59000 | 112.81074 | 2.59000 | 112.78643 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 190.04692 | 3.45000 | 190.00737 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 2.98000 | 109.15978 | 2.98000 | 109.13511 | | | | 0.00 | 0 | 0 |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB14 On 31/03/2028 Spot Bond | | | 3.23000 | 143.51327 | 3.22000 | 143.63430 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 3.14000 | 155.37881 | 3.13000 | 155.50419 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 9.13500 | 102.02966 | 9.08000 | 102.21885 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 9.76500 | 103.03429 | 9.71000 | 103.21602 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2016 Spot Bond | | | | 100.84549 | | 100.82566 | | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2048 Spot Bond | | | | 100.33831 | | 100.31767 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2050 Spot Bond | | | | 100.34984 | | 100.32852 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2049 Spot Bond | | | | 100.34295 | | 100.32204 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2050 Spot Bond | | | | 100.36316 | | 100.34106 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B10 On 22/05/2020 Spot Bond | | | 9.96500 | 103.78982 | 9.91000 | 104.03451 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B10 On 22/05/2050 Spot Bond | | | | 100.35673 | | 100.33501 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B10 On 22/05/2049 Spot Bond | | | | 100.35214 | | 100.33069 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B10 On 22/05/2052 Spot Bond | | | | 100.38279 | | 100.35953 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 10.16500 | 103.03223 | 10.11000 | 103.21101 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.36133 | | 100.33933 | | | | 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 | | | | 100.36363 | | 100.34150 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.40249 | | 100.37806 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.44823 | | 100.42111 | | | | 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 | | | | 100.42039 | | 100.39491 | | | | 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 | | | | 100.37051 | | 100.34798 | | | | 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 | | | 9.05000 | 112.15236 | 8.99500 | 112.28472 | | | | 0.00 | 0 | 600,000,000 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.82500 | 116.63385 | 9.76000 | 116.95837 | | | | 0.00 | 0 | 600,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.11500 | 177.05798 | 2.07500 | 177.48215 | | | | 0.00 | 0 | 8,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.84000 | 113.16000 | 10.78500 | 113.53789 | | | | 0.00 | 0 | 2,520,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 2,520,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 2,520,000,000 |
| NTC12 On 25/08/2016 Spot Bond | | | | 101.03837 | | 101.01693 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|----------------------|----------------------|--------------------|
| Total NTC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 101.72297 | | 101.70165 | | | | 0.00 | 230,000,000 | 230,000,000 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 230,000,000 | 230,000,000 |
| Total For NTC16 | | | | | | | | | | 0.00 | 230,000,000 | 230,000,000 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.15566 | | 100.13340 | | | | 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 | | | | 100.15446 | | 100.13150 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 101.01363 | | 100.99143 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT10 On 28/05/2020 Spot Bond | | | | 100.32107 | | 100.29501 | | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT102 On 28/05/2020 Spot Bond | | | | 100.39262 | | 100.36231 | | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 16.87187 | 100.00000 | 16.83099 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OCT1A On 18/10/2015 Spot Bond | | | 100.00000 | 91.92475 | 100.00000 | 91.69722 | | | | 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 | | | 7.34500 | 103.48128 | 7.33000 | 103.46268 | | 9,548,500,000,000.00 | | 1,300,000,000 | 4,314,400,000 | |
| Total OML01 SPOT | | | | | | | | 9,548,500,000,000.00 | | 1,300,000,000 | 4,314,400,000 | |
| Total For OML01 | | | | | | | | 9,548,500,000,000.00 | | 1,300,000,000 | 4,314,400,000 | |
| OML02 On 21/11/2024 Spot Bond | | | | 100.29429 | | 100.26969 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 10.28500 | 99.18697 | 10.23000 | 99.34066 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 99.93512 | | 99.91279 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2025 Spot Bond | | | 10.45500 | 97.31202 | 10.39000 | 97.51158 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2027 Spot Bond | | | 11.01500 | 96.57962 | 10.94500 | 96.86537 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 11.59000 | 96.13456 | 11.53500 | 96.41025 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 56.55332 | 100.00000 | 56.41632 | | | | 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 | | | | 101.14000 | | 101.14000 | | | | 0.00 | 0 | 0 |
| Total PBET01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBET01 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM17 On 06/03/2016 Spot Bond | | | | 100.00988 | | 100.03810 | | | | 0.00 | 0 | 0 |
| Total PMM17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM17 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM18 On 04/11/2015 Spot Bond | | | | 100.72203 | | 100.70238 | | | | 0.00 | 0 | 0 |
| Total PMM18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM18 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM19 On 13/05/2016 Spot Bond | | | | 100.57534 | | 100.55468 | | | | 0.00 | 0 | 0 |
| Total PMM19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM19 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM20 On 02/03/2016 Spot Bond | | | | 100.15527 | | 100.13583 | | | | 0.00 | 0 | 0 |
| Total PMM20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM20 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM21 On 02/09/2016 Spot Bond | | | | 100.16815 | | 100.14575 | | | | 0.00 | 0 | 0 |
| Total PMM21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM21 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 101.55797 | | 101.53754 | | | | 0.00 | 2,000,000,000 | 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 PPC001 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total For PPC001 | | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| PPC001 On 31/12/2018 Spot Bond | | | | 100.97071 | | 100.94791 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/10/2019 Spot Bond | | | | 101.05402 | | 101.03301 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC003 On 30/06/2021 Spot Bond | | | 10.02500 | 101.18745 | 9.96000 | 101.44094 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A1 On 27/01/2028 Spot Bond | | | | 100.94034 | | 100.91978 | | | | 0.00 | 0 | 0 |
| Total PRE1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A2 On 27/01/2028 Spot Bond | | | | 100.95131 | | 100.93050 | | | | 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 | | | | 100.97567 | | 100.95432 | | | | 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 | | | | 101.08038 | | 101.05667 | | | | 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 | | | | 101.10471 | | 101.08045 | | | | 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 | | | | 100.86048 | | 100.83711 | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total PTH01 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| Total For PTH01 | | | | | | | | | | 0.00 | 800,000,000 | 200,000,000 |
| R010P On 21/12/2025 Spot Bond | | | 8.41000 | 42.88034 | 8.35500 | 43.10399 | | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | | 0.00 | 0 | 0 |
| R158 On 15/09/2015 Spot Bond | | | 6.35500 | 99.91302 | 6.34000 | 99.89589 | | | | 0.00 | 0 | 3,000,000,000 |

| 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 R158 SPOT | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For R158 | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| R158P On 15/09/2015 Spot Bond | | | 6.87000 | 99.90598 | 6.85000 | 99.88752 | | | 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 | | | 6.97000 | 106.10503 | 6.95000 | 106.10548 | | 611,589,850,010,000.00 | 87,746,033,000 | 150,000,000,000 | |
| Total R159 SPOT | | | | | | | | 11,589,850,010,000.00 | 87,746,033,000 | 150,000,000,000 | |
| Total For R159 | | | | | | | | 11,589,850,010,000.00 | 87,746,033,000 | 150,000,000,000 | |
| R159P On 15/09/2016 Spot Bond | | | 6.80000 | 93.44678 | 6.78000 | 93.44817 | | | 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 | | | 8.59000 | 115.92052 | 8.53500 | 116.32356 | | 696,963,422,348,000.00 | 1,245,280,957,200 | 1,814,994,866,200 | |
| Total R186 SPOT | | | | | | | | 16,963,422,348,000.00 | 245,280,957,200 | 314,994,866,200 | |
| Total For R186 | | | | | | | | 16,963,422,348,000.00 | 245,280,957,200 | 314,994,866,200 | |
| R187P On 21/12/2026 Spot Bond | | | 8.33000 | 39.83293 | 8.27500 | 40.06201 | | | 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 | | | 8.25000 | 37.05910 | 8.19500 | 37.29209 | | | 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 | 291.02643 | 1.67000 | 291.76514 | | 6,020,330,652,000.00 | 3,520,661,200 | 17,158,932,900 | |
| Total R197 SPOT | | | | | | | | 6,020,330,652,000.00 | 3,520,661,200 | 17,158,932,900 | |
| Total For R197 | | | | | | | | 6,020,330,652,000.00 | 3,520,661,200 | 17,158,932,900 | |
| R202 On 07/12/2033 Spot Bond | | | 1.86000 | 236.89446 | 1.86000 | 236.84797 | | 90,067,108,662,000.00 | 48,423,176,700 | 214,266,999,300 | |
| Total R202 SPOT | | | | | | | | 10,067,108,662,000.00 | 48,423,176,700 | 214,266,999,300 | |
| Total For R202 | | | | | | | | 10,067,108,662,000.00 | 48,423,176,700 | 214,266,999,300 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.43500 | 96.46914 | 8.36500 | 96.82138 | | 099,144,065,952,500.00 | 248,861,181,500 | 412,556,191,300 | |
| Total R2023 SPOT | | | | | | | | 19,144,065,952,500.00 | 248,861,181,500 | 412,556,191,300 | |
| Total For R2023 | | | | | | | | 19,144,065,952,500.00 | 248,861,181,500 | 412,556,191,300 | |
| R203 On 15/09/2017 Spot Bond | | | 7.48500 | 101.29572 | 7.43500 | 101.36836 | | 011,782,225,978,500.00 | 803,177,318,100 | 1,764,756,417,300 | |
| Total R203 SPOT | | | | | | | | 11,782,225,978,500.00 | 803,177,318,100 | 764,756,417,300 | |
| Total For R203 | | | | | | | | 11,782,225,978,500.00 | 803,177,318,100 | 764,756,417,300 | |
| R2030 On 31/01/2030 Spot Bond | | | 8.99000 | 92.97104 | 8.93000 | 93.40254 | | 783,060,128,774,000.00 | 87,103,462,600 | 616,033,200,100 | |
| Total R2030 SPOT | | | | | | | | 13,060,128,774,000.00 | 87,103,462,600 | 616,033,200,100 | |
| Total For R2030 | | | | | | | | 13,060,128,774,000.00 | 87,103,462,600 | 616,033,200,100 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.07000 | 96.70636 | 9.01500 | 97.12724 | | 353,950,001,544,000.00 | 149,277,839,200 | 422,564,964,300 | |

| 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 R2032 SPOT | | | | | | | | | 3,950,001,544,000.00 | 149,277,839,200 | 422,564,964,300 |
| Total For R2032 | | | | | | | | | 3,950,001,544,000.00 | 149,277,839,200 | 422,564,964,300 |
| R2035 On 28/02/2035 Spot Bond | | | 9.15000 | 97.76093 | 9.09500 | 98.22502 | | | 315,126,000,000,000.00 | 34,440,000,000 | 102,613,805,000 |
| Total R2035 SPOT | | | | | | | | | 15,126,000,000,000.00 | 34,440,000,000 | 102,613,805,000 |
| Total For R2035 | | | | | | | | | 15,126,000,000,000.00 | 34,440,000,000 | 102,613,805,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.16000 | 94.78629 | 9.11000 | 95.20778 | | | 715,242,984,948,000.00 | 78,083,295,300 | 582,208,725,700 |
| Total R2037 SPOT | | | | | | | | | 15,242,984,948,000.00 | 78,083,295,300 | 582,208,725,700 |
| Total For R2037 | | | | | | | | | 15,242,984,948,000.00 | 78,083,295,300 | 582,208,725,700 |
| R204 On 21/12/2018 Spot Bond | | | 7.83000 | 102.23489 | 7.77500 | 102.37067 | | | 561,686,399,756,000.00 | 199,449,093,200 | 565,334,011,400 |
| Total R204 SPOT | | | | | | | | | 1,686,399,756,000.00 | 199,449,093,200 | 565,334,011,400 |
| Total For R204 | | | | | | | | | 1,686,399,756,000.00 | 199,449,093,200 | 565,334,011,400 |
| R2044 On 31/01/2044 Spot Bond | | | 9.20500 | 96.39903 | 9.15000 | 96.90765 | | | 156,662,801,817,000.00 | 342,929,147,400 | 642,665,663,100 |
| Total R2044 SPOT | | | | | | | | | 6,662,801,817,000.00 | 342,929,147,400 | 642,665,663,100 |
| Total For R2044 | | | | | | | | | 6,662,801,817,000.00 | 342,929,147,400 | 642,665,663,100 |
| R2048 On 28/02/2048 Spot Bond | | | 9.18500 | 95.75706 | 9.13000 | 96.28003 | | | 857,317,814,269,500.00 | 202,212,064,700 | 641,385,355,800 |
| Total R2048 SPOT | | | | | | | | | 7,317,814,269,500.00 | 202,212,064,700 | 641,385,355,800 |
| Total For R2048 | | | | | | | | | 7,317,814,269,500.00 | 202,212,064,700 | 641,385,355,800 |
| R207 On 15/01/2020 Spot Bond | | | 8.08500 | 98.09869 | 8.03000 | 98.27255 | | | 019,763,167,691,500.00 | 249,816,099,900 | 679,795,648,700 |
| Total R207 SPOT | | | | | | | | | 19,763,167,691,500.00 | 249,816,099,900 | 679,795,648,700 |
| Total For R207 | | | | | | | | | 19,763,167,691,500.00 | 249,816,099,900 | 679,795,648,700 |
| R208 On 31/03/2021 Spot Bond | | | 8.22500 | 96.52707 | 8.16000 | 96.78028 | | | 255,307,190,272,500.00 | 274,201,482,100 | 655,864,765,400 |
| Total R208 SPOT | | | | | | | | | 5,307,190,272,500.00 | 274,201,482,100 | 655,864,765,400 |
| Total For R208 | | | | | | | | | 5,307,190,272,500.00 | 274,201,482,100 | 655,864,765,400 |
| R209 On 31/03/2036 Spot Bond | | | 9.10000 | 76.48611 | 9.04500 | 76.87209 | | | 088,425,869,430,000.00 | 1,218,508,337,300 | 828,640,467,000 |
| Total R209 SPOT | | | | | | | | | 18,425,869,430,000.00 | 218,508,337,300 | 328,640,467,000 |
| Total For R209 | | | | | | | | | 18,425,869,430,000.00 | 218,508,337,300 | 328,640,467,000 |
| R210 On 31/03/2028 Spot Bond | | | 1.74000 | 180.15888 | 1.73000 | 180.31671 | | | 36,745,920,648,000.00 | 21,118,345,200 | 48,681,378,600 |
| Total R210 SPOT | | | | | | | | | 16,745,920,648,000.00 | 21,118,345,200 | 48,681,378,600 |
| Total For R210 | | | | | | | | | 16,745,920,648,000.00 | 21,118,345,200 | 48,681,378,600 |
| R211 On 31/01/2017 Spot Bond | | | 1.02000 | 134.45534 | 1.02000 | 134.43205 | | | 19,381,122,000.00 | 19,001,100 | 55,242,671,900 |
| Total R211 SPOT | | | | | | | | | 19,381,122,000.00 | 19,001,100 | 55,242,671,900 |
| Total For R211 | | | | | | | | | 19,381,122,000.00 | 19,001,100 | 55,242,671,900 |
| R212 On 31/01/2022 Spot Bond | | | 1.67000 | 140.07847 | 1.67000 | 140.05177 | | | 4,603,861,344,000.00 | 2,756,803,200 | 175,832,481,900 |
| Total R212 SPOT | | | | | | | | | 4,603,861,344,000.00 | 2,756,803,200 | 175,832,481,900 |
| Total For R212 | | | | | | | | | 4,603,861,344,000.00 | 2,756,803,200 | 175,832,481,900 |
| R213 On 28/02/2031 Spot Bond | | | 9.01500 | 83.54983 | 8.95500 | 83.96663 | | | 533,574,374,704,500.00 | 724,744,800,300 | 537,715,574,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R213 SPOT | | | | | | | | | 13,574,374,704,500.00 | 724,744,800,300 | 537,715,574,700 |
| Total For R213 | | | | | | | | | 13,574,374,704,500.00 | 724,744,800,300 | 537,715,574,700 |
| R214 On 28/02/2041 Spot Bond | | | 9.13000 | 74.33349 | 9.08000 | 74.70271 | | | 369,765,938,031,000.00 | 588,145,228,700 | 870,856,693,200 |
| Total R214 SPOT | | | | | | | | | 19,765,938,031,000.00 | 588,145,228,700 | 370,856,693,200 |
| Total For R214 | | | | | | | | | 19,765,938,031,000.00 | 588,145,228,700 | 370,856,693,200 |
| R228C On 15/09/2015 Spot Bond | | | 6.87000 | 99.90598 | 6.85000 | 99.88752 | | | 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 | | | 6.79000 | 96.62877 | 6.77000 | 96.62089 | | | 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 | | | 6.80000 | 93.44678 | 6.78000 | 93.44817 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R328C On 21/12/2015 Spot Bond | | | 6.81000 | 98.13247 | 6.79000 | 98.11994 | | | 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 | | | 6.79000 | 94.93334 | 6.77000 | 94.93037 | | | 0.00 | 0 | 0 |
| Total R329C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R329C | | | | | | | | | 0.00 | 0 | 0 |
| R330C On 21/12/2016 Spot Bond | | | 6.85000 | 91.74808 | 6.83000 | 91.75394 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 7.46000 | 87.78537 | 7.41000 | 87.84321 | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | | | 0.00 | 0 | 0 |
| R332C On 21/12/2017 Spot Bond | | | 7.51000 | 84.53582 | 7.46000 | 84.61178 | | | 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 | | | 7.83500 | 80.77085 | 7.78000 | 80.87287 | | | 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 | | | 7.81500 | 77.77500 | 7.76000 | 77.89391 | | | 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 | | | 7.79500 | 74.90469 | 7.74000 | 75.03912 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R335C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 7.78500 | 72.12449 | 7.73000 | 72.27309 | | | | 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 | | | 8.04500 | 68.59746 | 7.99000 | 68.75631 | | | | 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 | | | 8.02500 | 66.01180 | 7.97000 | 66.18220 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 8.14500 | 63.04367 | 8.08000 | 63.25796 | | | | 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 | | | 8.11500 | 60.68643 | 8.05000 | 60.91181 | | | | 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 | | | 8.08500 | 58.43418 | 8.02000 | 58.66961 | | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 8.05500 | 56.28177 | 7.99000 | 56.52626 | | | | 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 | | | 8.01500 | 54.26486 | 7.95000 | 54.51773 | | | | 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 | | | 7.97500 | 52.34038 | 7.91000 | 52.60083 | | | | 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 | | | 8.53000 | 48.03244 | 8.47500 | 48.24447 | | | | 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 | | | 8.49000 | 46.23195 | 8.43500 | 46.44838 | | | | 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 | | | 8.45000 | 44.51606 | 8.39500 | 44.73634 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 8.41000 | 42.88034 | 8.35500 | 43.10399 | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 8.37000 | 41.32061 | 8.31500 | 41.54718 | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 8.33000 | 39.83293 | 8.27500 | 40.06201 | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 8.29000 | 38.41360 | 8.23500 | 38.64480 | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 8.25000 | 37.05910 | 8.19500 | 37.29209 | | | 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 | | | | 102.70396 | | 102.68080 | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 103.49168 | | 103.46908 | | | 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 | | | | 102.33423 | | 102.31099 | | | 0.00 | 385,200,000 | 192,600,000 |
| Total RCSB06 SPOT | | | | | | | | | 0.00 | 385,200,000 | 192,600,000 |
| Total For RCSB06 | | | | | | | | | 0.00 | 385,200,000 | 192,600,000 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 99.99973 | | 99.97684 | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 30/04/2017 Spot Bond | | | 100.00000 | 29.36193 | 100.00000 | 29.29080 | | | 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 | 23.56089 | 100.00000 | 23.50381 | | | 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 | 34.73264 | 100.00000 | 34.64849 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB4 On 07/11/2015 Spot Bond | | | 100.00000 | 87.89014 | 100.00000 | 87.68286 | | | | 0.00 | 0 | 0 |
| Total RCSB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB4U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 38.26959 | 100.00000 | 45.68031 | | | | 0.00 | 0 | 0 |
| Total RCSB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB5U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 19.70782 | 100.00000 | 19.66007 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF011 On 04/09/2017 Spot Bond | | | 100.00000 | 28.50552 | 100.00000 | 28.42956 | | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF021 On 04/12/2020 Spot Bond | | | 100.00000 | 8.63777 | 100.00000 | 8.61275 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF031 On 04/04/2018 Spot Bond | | | 100.00000 | 15.74539 | 100.00000 | 15.70343 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF041 On 04/10/2018 Spot Bond | | | 100.00000 | 12.75663 | 100.00000 | 12.72264 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF051 On 04/12/2019 Spot Bond | | | 100.00000 | 9.81372 | 100.00000 | 9.78757 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 99.97976 | | 99.95950 | | | | 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 | | | | 101.79862 | | 101.77878 | | | | 0.00 | 0 | 0 |
| Total RDFB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB03 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.30599 | | 100.28308 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.32102 | | 100.29704 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC1 On 25/11/2015 Spot Bond | | | | 100.31988 | | 100.29899 | | | | 0.00 | 0 | 0 |
| Total RDFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 28/09/2015 Spot Bond | | | | 103.31849 | | 103.29897 | | | | 0.00 | 0 | 0 |
| Total RDFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 24/03/2016 Spot Bond | | | | 101.55764 | | 101.53709 | | | | 0.00 | 0 | 0 |
| Total RDFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 25/11/2015 Spot Bond | | | | 100.30500 | | 100.28588 | | | | 0.00 | 7,600,000,000 | 1,900,000,000 |
| Total RDFC23 SPOT | | | | | | | | | | 0.00 | 7,600,000,000 | 1,900,000,000 |
| Total For RDFC23 | | | | | | | | | | 0.00 | 7,600,000,000 | 1,900,000,000 |
| RDFC2 On 25/05/2016 Spot Bond | | | | 100.31733 | | 100.29744 | | | | 0.00 | 0 | 0 |
| Total RDFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 27/07/2016 Spot Bond | | | | 100.88068 | | 100.86067 | | | | 0.00 | 0 | 0 |
| Total RDFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.45028 | | 100.42692 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/11/2015 Spot Bond | | | | 100.39621 | | 100.37728 | | | | 0.00 | 0 | 0 |
| Total REBC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC01 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/07/2016 Spot Bond | | | | 101.07109 | | 101.05031 | | | | 0.00 | 0 | 0 |
| Total REBC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC02 | | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 99.88725 | | 99.85911 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.29372 | | 100.26427 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 20.39797 | 100.00000 | 20.34801 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES02I On 02/03/2019 Spot Bond | | | 100.00000 | 12.97912 | 100.00000 | 12.94734 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 9.97213 | 100.00000 | 9.94770 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 8.82177 | 100.00000 | 8.80016 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 101.28325 | | 101.26220 | | | | 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 | | | | 100.79724 | | 100.77514 | | | | 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 | | | | 100.06737 | | 100.04763 | | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 101.38128 | | 101.36104 | | | | 0.00 | 0 | 0 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES27 | | | | | | | | | | 0.00 | 0 | 0 |
| RES29 On 28/11/2016 Spot Bond | | | | 100.27742 | | 100.25473 | | | | 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 | | | | 100.01422 | | 100.04090 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES31 On 02/10/2015 Spot Bond | | | | 101.33721 | | 101.31731 | | | | 0.00 | 0 | 0 |
| Total RES31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES31 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 101.09222 | | 101.07103 | | | | 0.00 | 0 | 14,000,000 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 14,000,000 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 14,000,000 |
| RMBI0€ On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 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 RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 90.54305 | | 90.48842 | | | | 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 | | | | 84.83696 | | 84.79334 | | | | 0.00 | 0 | 0 |
| Total RP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP006 | | | | | | | | | | 0.00 | 0 | 0 |
| RP007 On 30/04/2016 Spot Bond | | | | 95.56873 | | 95.50123 | | | | 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 | | | | 95.01067 | | 94.93973 | | | | 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 | | | | 102.22775 | | 102.19656 | | | | 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 | | | | 85.39279 | | 85.32376 | | | | 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 | | | | 97.51456 | | 97.46035 | | | | 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 | 102.99311 | 12.35000 | 102.95957 | | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 15.57723 | 100.00000 | 15.53950 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RP026 On 13/06/2016 Spot Bond | | | | 100.39668 | | 100.37371 | | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 8.80317 | 100.00000 | 8.78161 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP04U On 07/10/2016 Spot Bond | | | 100.00000 | 38.36357 | 100.00000 | 38.27063 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RPP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP07I On 31/01/2016 Spot Bond | | | 100.00000 | 87.82816 | 100.00000 | 87.61905 | | | | 0.00 | 0 | 0 |
| Total RPP07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP07U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP08I On 30/04/2020 Spot Bond | | | 100.00000 | 14.00903 | 100.00000 | 13.97510 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP09I On 21/11/2016 Spot Bond | | | 100.00000 | 41.41319 | 100.00000 | 41.31287 | | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 16/11/2022 Spot Bond | | | | 105.15665 | | 105.11250 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 30/04/2025 Spot Bond | | | | 60.24831 | | 60.11673 | | | | 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 | | | 9.59500 | 105.44628 | 9.53000 | 105.69987 | | | | 0.00 | 0 | 770,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 770,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.95500 | 99.89731 | 9.88500 | 100.25341 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.27500 | 102.32861 | 10.21500 | 102.73061 | | | | 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 | | | | 97.99259 | | 97.98297 | | | | 0.00 | 0 | 0 |
| Total SBC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 8.17000 | 106.15933 | 8.15000 | 106.15933 | | | | 0.00 | 0 | 140,000,000 |
| Total SBK12 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For SBK12 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| SBK12 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK13 On 24/11/2016 Spot Bond | | | | 101.36901 | | 101.34705 | | | | 0.00 | 200,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|----------------------|
| Total SBK13 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBK13 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.73500 | 102.49052 | 9.68500 | 102.56200 | | | 584,100,000,000.00 | 60,000,000 | 600,000,000 |
| Total SBK14 SPOT | | | | | | | | | 584,100,000,000.00 | 60,000,000 | 600,000,000 |
| Total For SBK14 | | | | | | | | | 584,100,000,000.00 | 60,000,000 | 600,000,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 101.73032 | | 101.70931 | | | 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 | | | | 99.22886 | | 99.20563 | | | 0.00 | 0 | 300,000,000 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SBK17 On 30/07/2024 Spot Bond | | | | 99.87073 | | 99.84496 | | | 0.00 | 0 | 7,900,000,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 7,900,000,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 7,900,000,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 98.79523 | | 98.76607 | | | 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 | | | | 101.12600 | | 101.10285 | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.21526 | | 100.18695 | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2025 Spot Bond | | | | 101.16378 | | 101.13758 | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.53080 | | 100.50300 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2027 Spot Bond | | | 12.03500 | 101.11083 | 11.96500 | 101.39147 | | | 0.00 | 0 | 2,150,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,150,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,150,000,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 9.33000 | 101.40721 | 9.27500 | 101.50425 | | | 0.00 | 0 | 2,380,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,380,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,380,000,000 |
| SBN27 On 15/09/2015 Spot Bond | | | 7.84500 | 99.89265 | 7.83000 | 99.87145 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SBN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN29 On 15/09/2015 Spot Bond | | | 8.29000 | 99.88657 | 8.27000 | 99.86424 | | | | 0.00 | 0 | 0 |
| Total SBN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN31 On 15/09/2015 Spot Bond | | | 7.60500 | 99.89593 | 7.59000 | 99.87539 | | | | 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 | | | 8.88500 | 98.74273 | 8.83500 | 98.80924 | | | | 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 | | | 7.75000 | 99.89395 | 7.73500 | 99.87301 | | | | 0.00 | 0 | 0 |
| Total SBN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN34 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN35 On 15/09/2015 Spot Bond | | | 8.33000 | 99.88602 | 8.31000 | 99.86358 | | | | 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 | | | | 99.90174 | | 99.88192 | | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 101.50348 | | 101.48067 | | | | 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 | | | 8.36500 | 105.13551 | 8.31500 | 105.20461 | | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS15 On 26/04/2016 Spot Bond | | | | 101.32139 | | 101.30252 | | | | 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 | | | | 101.67610 | | 101.65504 | | | | 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 | | | | 102.82143 | | 102.80244 | | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 9.98500 | 103.00834 | 9.92000 | 103.26367 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 10.49000 | 100.40608 | 10.43500 | 100.72083 | | | | 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 | | | | 100.56486 | | 100.54093 | | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.44165 | | 100.41963 | | | | 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 | | | | 101.34417 | | 101.32364 | | | | 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 | | | 9.15000 | 101.74013 | 9.09500 | 101.88446 | | | | 0.00 | 0 | 370,000,000 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 370,000,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 30.49070 | 100.00000 | 30.42359 | | | | 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 | | | 9.97500 | 101.43646 | 9.90500 | 101.80634 | | | | 0.00 | 0 | 2,570,000,000 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 2,570,000,000 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 2,570,000,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.74929 | | 100.72947 | | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 9.18000 | 100.58564 | 9.12500 | 100.73116 | | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 10.50000 | 87.79940 | 10.44500 | 88.08923 | | | | 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 | | | | 98.84837 | | 98.82697 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.24000 | 99.30608 | 10.18500 | 99.64315 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|-----------------------|-----------------------|
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 99.78955 | | 99.77002 | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 99.78366 | | 99.76359 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 10.39000 | 98.08725 | 10.33500 | 98.37453 | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.97907 | | 100.95876 | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.82661 | | 100.80537 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 9.47500 | 95.63518 | 9.42000 | 95.79878 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 10.61000 | 92.14565 | 10.55500 | 92.42297 | | | 0.00 | 0 | 1,500,000,000 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 11.36500 | 89.51838 | 11.30500 | 89.87621 | | 3,864,100,000,000.00 | | 340,000,000 | 170,000,000 |
| Total SBS39 SPOT | | | | | | | | 3,864,100,000,000.00 | | 340,000,000 | 170,000,000 |
| Total For SBS39 | | | | | | | | 3,864,100,000,000.00 | | 340,000,000 | 170,000,000 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.99500 | 96.39009 | 9.93000 | 96.64793 | | | 0.00 | 0 | 590,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 590,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 590,000,000 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.54000 | 105.03531 | 7.54000 | 105.01419 | | 319,696,000,000,000.00 | | 42,400,000,000 | 21,792,250,000 |
| Total SBS9 SPOT | | | | | | | | 19,696,000,000,000.00 | | 42,400,000,000 | 21,792,250,000 |
| Total For SBS9 | | | | | | | | 19,696,000,000,000.00 | | 42,400,000,000 | 21,792,250,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.32000 | 279.22610 | 2.28000 | 279.92404 | | 742,400,000,000.00 | | 320,000,000 | 190,000,000 |
| Total SBSI11 SPOT | | | | | | | | 742,400,000,000.00 | | 320,000,000 | 190,000,000 |
| Total For SBSI11 | | | | | | | | 742,400,000,000.00 | | 320,000,000 | 190,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.63000 | 133.34346 | 1.63000 | 133.31817 | | | 0.00 | 0 | 160,000,000 |

| 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 SBSI12 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For SBSI12 | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 24.18276 | 100.00000 | 26.40401 | | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI002 On 10/07/2017 Spot Bond | | | | 101.21263 | | 101.19225 | | | | 0.00 | 0 | 0 |
| Total SGI002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI002 | | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 40.46626 | 100.00000 | 40.36823 | | | | 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 | | | | 82.63494 | | 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 | | | 2.29000 | 132.15460 | 2.29000 | 132.12720 | | | | 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 | 102.83580 | 6.50000 | 102.81783 | | | | 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 | | | | 100.96097 | | 100.94117 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 102.97327 | | 102.95224 | | | | 0.00 | 0 | 700,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total SHS04 SPOT | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For SHS04 | | | | | | | | | 0.00 | 0 | 700,000,000 |
| SHS05 On 29/06/2017 Spot Bond | | | 8.98500 | 101.33939 | 8.93500 | 101.39659 | | | 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 | | | | 101.02823 | | 101.00853 | | | 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 | | | | 101.42781 | | 101.40715 | | | 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 | | | | 101.59867 | | 101.57784 | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 34.56401 | 100.00000 | 34.48027 | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 99.91897 | | 99.89853 | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.20867 | | 100.18879 | | | 0.00 | 0 | 1,500,000,000 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SHS16L On 29/06/2016 Spot Bond | | | 100.00000 | 61.11755 | 100.00000 | 60.96949 | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | 0.00 | 0 | 0 |
| SHS17L On 30/09/2016 Spot Bond | | | 100.00000 | 47.48688 | 100.00000 | 47.37184 | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | 0.00 | 0 | 0 |
| SHS18L On 30/11/2016 Spot Bond | | | 100.00000 | 39.33338 | 100.00000 | 39.23809 | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.82500 | 100.59516 | 9.77500 | 100.65827 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS20 On 19/04/2016 Spot Bond | | | | 101.17206 | | 101.14857 | | | | 0.00 | 0 | 0 |
| Total SHS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.39073 | | 100.36698 | | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 101.56032 | | 101.53837 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 101.61995 | | 101.59717 | | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 10.12500 | 100.83145 | 10.06000 | 101.04562 | | | | 0.00 | 0 | 400,000 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 400,000 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 400,000 |
| SHS26 On 29/06/2020 Spot Bond | | | | 101.58114 | | 101.55828 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 8.22000 | 101.91541 | 8.20000 | 101.91091 | | | | 0.00 | 0 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.48000 | 98.64735 | 9.42500 | 98.75899 | | | | 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 | | | 8.88500 | 98.74273 | 8.83500 | 102.92843 | | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.42590 | | 100.40376 | | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.78529 | | 100.76375 | | | | 0.00 | 0 | 1,370,000,000 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 1,370,000,000 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 1,370,000,000 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.40746 | | 100.38701 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SPDA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.41809 | | 100.39710 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.43486 | | 100.41146 | | | | 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 | | | 8.58500 | 102.71226 | 8.53500 | 102.72697 | | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA04 On 16/04/2016 Spot Bond | | | | 101.26431 | | 101.24469 | | | | 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 | | | | 101.17046 | | 101.14949 | | | | 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 | | | 9.90000 | 96.55416 | 9.75000 | 97.05180 | | | | 0.00 | 0 | 1,160,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 1,160,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 1,160,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.20645 | | 100.18222 | | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 26/03/2017 Spot Bond | | | | 101.72849 | | 101.70521 | | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 25/04/2017 Spot Bond | | | | 101.02019 | | 100.99788 | | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 9.79500 | 90.18762 | 9.73000 | 90.41600 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 9.79500 | 90.18762 | 9.73000 | 90.41600 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/01/2020 Spot Bond | | | 9.50500 | 93.22819 | 9.45000 | 93.38777 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN007 On 18/06/2017 Spot Bond | | | | 99.83028 | | 99.80879 | | | | 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 | | | 8.36500 | 99.68113 | 8.31500 | 99.74988 | | | | 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 | | | 2.48000 | 113.86508 | 2.48000 | 113.84088 | | | | 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 | | | 9.14000 | 98.58044 | 9.08500 | 98.70657 | | | | 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 | | | 8.50000 | 100.34343 | 8.50000 | 100.32050 | | | | 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 | | | 10.63000 | 101.44759 | 10.57500 | 101.77439 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN017 On 02/09/2016 Spot Bond | | | | 100.16406 | | 100.14218 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN018 On 28/02/2031 Spot Bond | | | 10.88500 | 71.42110 | 10.82500 | 71.74815 | | | | 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 | | | | 101.09696 | | 101.07523 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN024 On 16/01/2019 Spot Bond | | | | 101.12947 | | 101.10843 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN026 On 25/09/2019 Spot Bond | | | | 101.72052 | | 101.69786 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN027 On 16/10/2019 Spot Bond | | | | 101.26239 | | 101.23892 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN028 On 07/12/2023 Spot Bond | | | | 99.53125 | | 99.50534 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029 On 24/05/2017 Spot Bond | | | | 100.36928 | | 100.34749 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN030 On 16/02/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN031 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN031 On 17/03/2020 Spot Bond | | | | 99.84108 | | 99.81842 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN033 On 02/06/2020 Spot Bond | | | | 100.18312 | | 100.15884 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1248 On 08/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1248 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1248 On 10/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 99.98226 | | | | 0.00 | 0 | 0 |
| Total SY1249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1249 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1249 On 16/09/2015 Spot Bond | | | | 99.89433 | | 99.87672 | | | | 0.00 | 0 | 0 |
| Total SY1250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1250 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1250 On 20/10/2015 Spot Bond | | | | 99.28757 | | 99.26976 | | | | 0.00 | 0 | 0 |
| Total SY1252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1252 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1252 On 27/10/2015 Spot Bond | | | | 99.14458 | | 99.12638 | | | | 0.00 | 26,200,000,000 | 26,200,000,000 |
| Total SY1254 SPOT | | | | | | | | | | 0.00 | 26,200,000,000 | 26,200,000,000 |
| Total For SY1254 | | | | | | | | | | 0.00 | 26,200,000,000 | 26,200,000,000 |
| SY1254 On 28/10/2015 Spot Bond | | | | 99.12591 | | 99.10770 | | | | 0.00 | 6,900,000,000 | 6,900,000,000 |
| Total SY1255 SPOT | | | | | | | | | | 0.00 | 6,900,000,000 | 6,900,000,000 |
| Total For SY1255 | | | | | | | | | | 0.00 | 6,900,000,000 | 6,900,000,000 |
| SY1255 On 03/11/2015 Spot Bond | | | | 99.01647 | | 98.99825 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SY1256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1256 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1257 On 16/11/2015 Spot Bond | | | | 98.78656 | | 98.76845 | | | | 0.00 | 0 | 0 |
| Total SY1257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1257 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1258 On 17/11/2015 Spot Bond | | | | 98.76541 | | 98.74725 | | | | 0.00 | 0 | 0 |
| Total SY1258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1258 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1259 On 17/11/2015 Spot Bond | | | | 98.76661 | | 98.74847 | | | | 0.00 | 0 | 0 |
| Total SY1259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1259 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1260 On 18/11/2015 Spot Bond | | | | 98.74532 | | 98.72714 | | | | 0.00 | 0 | 0 |
| Total SY1260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1260 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1262 On 26/02/2016 Spot Bond | | | | 100.28348 | | 100.26453 | | | | 0.00 | 0 | 0 |
| Total SY1262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1262 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1263 On 08/12/2015 Spot Bond | | | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0 |
| Total SY1263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1263 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ18 On 30/09/2015 Spot Bond | | | 6.81500 | 99.62797 | 6.80000 | 99.61029 | | | | 0.00 | 0 | 0 |
| Total SZ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ18 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.24000 | 102.44822 | 9.18500 | 102.77542 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.41543 | | 100.39458 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.44483 | | 100.42173 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/02/2048 Spot Bond | | | 9.73500 | 98.21554 | 9.68000 | 98.36471 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| TF108L On 22/02/2016 Spot Bond | | | 100.00000 | 84.68443 | 100.00000 | 84.49285 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | | 100.99388 | | 100.97464 | | | | 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 | | | | 100.75432 | | 100.73465 | | | | 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 | | | | 99.74769 | | 99.72479 | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total For TFS117 | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| TFS122 On 20/03/2017 Spot Bond | | | | 99.79990 | | 101.49359 | | | | 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 | | | | 99.78957 | | 101.56919 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS131 On 21/05/2015 Spot Bond | | | | 100.40573 | | | | | | 0.00 | 0 | 0 |
| TFS131 On 20/11/2015 Spot Bond | | | 100.00000 | 95.49406 | 100.00000 | 95.34782 | | | | 0.00 | 0 | 0 |
| Total TFS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS131 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS133 On 28/07/2016 Spot Bond | | | | 100.85389 | | 100.83432 | | | | 0.00 | 0 | 0 |
| Total TFS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS133 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS134 On 28/04/2016 Spot Bond | | | | 100.85981 | | 100.84010 | | | | 0.00 | 0 | 0 |
| Total TFS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS134 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 101.34730 | | 101.32640 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 101.38138 | | 101.35996 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 7.87000 | 101.71793 | 7.85000 | 101.71347 | | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| TH10A On 18/10/2038 Spot Bond | | | | 101.04599 | | 101.02499 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 101.07402 | | 101.05247 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.83000 | 101.13342 | 7.83000 | 101.11232 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 101.03057 | | 101.00987 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 101.06562 | | 101.04423 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 101.08259 | | 101.06022 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 101.03057 | | 101.00987 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 101.06562 | | 101.04423 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.16000 | 101.03763 | 7.16000 | 101.01831 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B On 18/10/2038 Spot Bond | | | | 101.13426 | | 101.11153 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| TH10B On 18/07/2017 Spot Bond | | | | 101.12866 | | 101.10604 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C On 18/10/2038 Spot Bond | | | | 101.26295 | | 101.23768 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH10C: On 18/07/2017 Spot Bond | | | | 101.26522 | | 101.24071 | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/10/2038 Spot Bond | | | | 101.79184 | | 101.75610 | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/07/2017 Spot Bond | | | | 101.72943 | | 101.69493 | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 101.02916 | | 101.00849 | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 101.07402 | | 101.05247 | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 101.26175 | 8.73000 | 101.23824 | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.79242 | | 100.77168 | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 101.06562 | | 101.04423 | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 9.30000 | 98.48177 | 9.24500 | 98.59059 | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.63336 | | 100.61245 | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 101.08439 | | 101.06340 | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 101.13706 | | 101.11427 | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11B2 On 18/07/2041 Spot Bond | | | | 101.12166 | | 101.09917 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 101.13527 | | 101.11329 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 101.26015 | | 101.23494 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 101.27510 | | 101.25039 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 101.22568 | | 101.20194 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 101.69474 | | 101.66093 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 101.70028 | | 101.66636 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 101.69794 | | 101.66499 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 100.41012 | | 100.38954 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | | 100.42340 | | 100.40214 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 9.68500 | 98.83178 | 9.63000 | 98.98177 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 100.41543 | | 100.39458 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH12A1 On 21/02/2048 Spot Bond | | | | 100.43402 | | 100.41222 | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 9.59500 | 97.05567 | 9.54000 | 97.20473 | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.42327 | | 100.40126 | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | 100.44483 | | 100.42173 | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/02/2048 Spot Bond | | | 9.70500 | 95.95786 | 9.65000 | 96.10535 | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | 100.45786 | | 100.43487 | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/02/2048 Spot Bond | | | | 100.45786 | | 100.43487 | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | 100.46906 | | 100.44475 | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/02/2048 Spot Bond | | | | 100.46906 | | 100.44475 | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 100.50016 | | 100.47503 | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | 100.50016 | | 100.47503 | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C3 On 21/08/2019 Spot Bond | | | | 100.51208 | | 100.48560 | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH12C On 21/02/2048 Spot Bond | | | | 100.51154 | | 100.48509 | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | 100.67061 | | 100.63687 | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/02/2048 Spot Bond | | | | 100.67061 | | 100.63687 | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | 100.86688 | | 100.83204 | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/02/2048 Spot Bond | | | | 100.68289 | | 100.64781 | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.26208 | | 100.24188 | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.26969 | | 100.24889 | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2050 Spot Bond | | | | 100.28211 | | 100.26035 | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 9.83500 | 95.28078 | 9.78000 | 95.77237 | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.29761 | | 100.27465 | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.32167 | | 100.29686 | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.31137 | | 100.28735 | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH9A1(On 18/07/2016 Spot Bond | | | | 101.08581 | | 101.06478 | | | | 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 | 6.58536 | 101.06155 | 6.56926 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2016 Spot Bond | | | | 101.21717 | | 101.19750 | | | | 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 | | | | 101.06460 | | 101.04399 | | | | 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 | | | | 101.36586 | | 101.34591 | | | | 0.00 | 0 | 0 |
| Total THE9A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2039 Spot Bond | | | | 101.06460 | | 101.04399 | | | | 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 | | | | 101.07874 | | 101.05785 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| THE9A On 18/07/2039 Spot Bond | | | | 101.08581 | | 101.06478 | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 101.05612 | | 101.03567 | | | 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 | | | | 101.07874 | | 101.05785 | | | 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 | | | | 101.15647 | | 101.13407 | | | 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 | | | | 101.15647 | | 101.13407 | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2016 Spot Bond | | | | 101.15647 | | 101.13407 | | | 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 | | | | 101.26946 | | 101.24486 | | | 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 | | | | 101.29769 | | 101.27254 | | | 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 | | | | 101.26240 | | 101.23794 | | | 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 | | | | 101.82600 | | 101.79054 | | | 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 | | | | 101.86115 | | 101.82500 | | | 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 | | | | 101.84709 | | 101.81122 | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| TL20 On 22/02/2020 Spot Bond | | | 9.94500 | 89.52408 | 9.89000 | 89.67443 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.53500 | 104.36245 | 8.48500 | 104.43737 | | 18,777,000,000,000.00 | 2,200,000,000 | 14,830,000,000 | |
| Total TN17 SPOT | | | | | | | | 18,777,000,000,000.00 | 2,200,000,000 | 14,830,000,000 | |
| Total For TN17 | | | | | | | | 18,777,000,000,000.00 | 2,200,000,000 | 14,830,000,000 | |
| TN20 On 17/09/2020 Spot Bond | | | 9.97000 | 101.85906 | 9.90500 | 102.08774 | | 394,812,000,000.00 | 39,600,000 | 10,482,600,000 | |
| Total TN20 SPOT | | | | | | | | 394,812,000,000.00 | 39,600,000 | 10,482,600,000 | |
| Total For TN20 | | | | | | | | 394,812,000,000.00 | 39,600,000 | 10,482,600,000 | |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 1.65884 | 100.00000 | 1.65482 | | 0.00 | 0 | 0 | |
| Total TN20U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN20U | | | | | | | | 0.00 | 0 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 10.25500 | 106.66159 | 10.18500 | 107.02194 | | 0.00 | 0 | 16,630,000,000 | |
| Total TN23 SPOT | | | | | | | | 0.00 | 0 | 16,630,000,000 | |
| Total For TN23 | | | | | | | | 0.00 | 0 | 16,630,000,000 | |
| TN25 On 19/08/2025 Spot Bond | | | 10.39000 | 95.11912 | 10.33500 | 95.41725 | | 0.00 | 0 | 13,290,000,000 | |
| Total TN25 SPOT | | | | | | | | 0.00 | 0 | 13,290,000,000 | |
| Total For TN25 | | | | | | | | 0.00 | 0 | 13,290,000,000 | |
| TN27 On 14/11/2027 Spot Bond | | | 10.39000 | 92.68898 | 10.33500 | 93.01255 | | 623,400,000,000.00 | 60,000,000 | 9,830,000,000 | |
| Total TN27 SPOT | | | | | | | | 623,400,000,000.00 | 60,000,000 | 9,830,000,000 | |
| Total For TN27 | | | | | | | | 623,400,000,000.00 | 60,000,000 | 9,830,000,000 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.83000 | 101.97351 | 10.77000 | 102.37869 | | 0.00 | 0 | 2,000,000,000 | |
| Total TN30 SPOT | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| Total For TN30 | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| TN40 On 09/10/2040 Spot Bond | | | 11.05000 | 101.97184 | 11.00000 | 102.35620 | | 0.00 | 0 | 0 | |
| Total TN40 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN40 | | | | | | | | 0.00 | 0 | 0 | |
| TNF16 On 10/06/2016 Spot Bond | | | | 99.99999 | | 99.98113 | | 0.00 | 800,000,000 | 1,070,000,000 | |
| Total TNF16 SPOT | | | | | | | | 0.00 | 800,000,000 | 1,070,000,000 | |
| Total For TNF16 | | | | | | | | 0.00 | 800,000,000 | 1,070,000,000 | |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.22994 | | 100.20780 | | 0.00 | 0 | 440,500,000 | |
| Total TNF18 SPOT | | | | | | | | 0.00 | 0 | 440,500,000 | |
| Total For TNF18 | | | | | | | | 0.00 | 0 | 440,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.60125 | | 100.57605 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.52555 | | 100.50327 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.71378 | | 100.68362 | | | 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 | | | | 100.52619 | | 100.50389 | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.52480 | | 100.50282 | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.54394 | | 100.52116 | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 112.53500 | 10.00000 | 112.50600 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2017 Spot Bond | | | | 101.40347 | | 101.38249 | | | 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 | | | | 101.35735 | | 101.33580 | | | 0.00 | 0 | 200,000,000 |
| Total TPDA03 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TPDA03 | | | | | | | | | 0.00 | 0 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| TPDA0 On 10/04/2016 Spot Bond | | | | 101.34653 | | 101.32835 | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total TPDA04 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| Total For TPDA04 | | | | | | | | | 0.00 | 1,200,000,000 | 300,000,000 |
| TPDA0 On 10/04/2019 Spot Bond | | | | 100.64683 | | 100.62525 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.27701 | 10.00000 | 100.24928 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 100.27010 | 9.75000 | 100.24306 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 10.27040 | 100.00000 | 10.24304 | | | 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 | | | | 99.91733 | | 99.89668 | | | 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 | | | | 99.91241 | | 99.89053 | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 7.58094 | 100.00000 | 7.56257 | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4 On 14/06/2024 Spot Bond | | | 100.00000 | 8.07587 | 100.00000 | 8.05630 | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 99.90968 | | 99.88711 | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 8.37282 | 100.00000 | 8.35253 | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 99.90913 | | 99.88643 | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 8.62028 | 100.00000 | 8.59940 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 99.89382 | | 99.86730 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 11.63929 | 100.00000 | 11.61110 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 99.85992 | | 99.82496 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2024 Spot Bond | | | 100.00000 | 14.95527 | 100.00000 | 14.91904 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 13.85908 | 100.00000 | 13.82550 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 1.17393 | 100.00000 | 1.16498 | | 200,000,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 | |
| Total TSE03U SPOT | | | | | | | | 10,000,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 | |
| Total For TSE03U | | | | | | | | 10,000,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 | |
| TSP17E On 17/09/2015 Spot Bond | | | | 106.83286 | | 106.79425 | | | | 0.00 | 0 | 0 |
| Total TSP175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP175 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP177 On 15/10/2015 Spot Bond | | | | 105.60807 | | 105.56992 | | | | 0.00 | 0 | 0 |
| Total TSP177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP177 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17E On 29/10/2015 Spot Bond | | | | 99.07986 | | 99.06108 | | | | 0.00 | 0 | 0 |
| Total TSP178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP178 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP17E On 26/11/2015 Spot Bond | | | | 98.57367 | | 98.55515 | | | | 0.00 | 0 | 0 |
| Total TSP179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP179 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP18C On 10/12/2015 Spot Bond | | | | 98.28294 | | 98.26407 | | | | 0.00 | 0 | 0 |
| Total TSP180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP180 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP181 On 21/01/2016 Spot Bond | | | | 97.55326 | | 97.53486 | | | | 0.00 | 0 | 0 |
| Total TSP181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP181 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP183 On 04/02/2016 Spot Bond | | | | 97.31745 | | 97.29920 | | | | 0.00 | 0 | 0 |
| Total TSP183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP183 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP184 On 18/02/2016 Spot Bond | | | | 97.00231 | | 96.98369 | | | | 0.00 | 0 | 0 |
| Total TSP184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP184 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP185 On 03/03/2016 Spot Bond | | | | 96.70140 | | 96.68255 | | | | 0.00 | 0 | 0 |
| Total TSP185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP185 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP186 On 17/03/2016 Spot Bond | | | | 96.36524 | | 96.34601 | | | | 0.00 | 0 | 0 |
| Total TSP186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP186 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP188 On 31/03/2016 Spot Bond | | | | 96.09605 | | 96.07682 | | | | 0.00 | 0 | 0 |
| Total TSP188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP188 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP189 On 12/11/2015 Spot Bond | | | | 98.85672 | | 98.83858 | | | | 0.00 | 0 | 0 |
| Total TSP189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP189 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP190 On 12/05/2016 Spot Bond | | | | 95.32887 | | 95.30981 | | | | 0.00 | 0 | 0 |
| Total TSP190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP190 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP191 On 26/05/2016 Spot Bond | | | | 95.01466 | | 94.99541 | | | | 0.00 | 0 | 0 |
| Total TSP191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP191 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP192 On 09/06/2016 Spot Bond | | | | 94.68573 | | 94.66627 | | | | 0.00 | 0 | 0 |
| Total TSP192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP192 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP193 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP193 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP194 On 14/01/2016 Spot Bond | | | | 97.72697 | | 97.70893 | | | | 0.00 | 0 | 0 |
| Total TSP194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP194 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| TSP19 On 18/08/2016 Spot Bond | | | | 93.37273 | | 93.35341 | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total TSP195 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| Total For TSP195 | | | | | | | | | 0.00 | 2,000,000,000 | 500,000,000 |
| TTO01 On 28/08/2019 Spot Bond | | | 100.00000 | 14.75834 | 100.00000 | 14.72259 | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 21/09/2015 Spot Bond | | | | 101.48518 | | 101.46583 | | | 0.00 | 0 | 0 |
| Total TWC090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC090 | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 16/10/2015 Spot Bond | | | | 101.02812 | | 101.00893 | | | 0.00 | 0 | 0 |
| Total TWC095 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC095 | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 06/11/2015 Spot Bond | | | | 100.66210 | | 100.64306 | | | 0.00 | 0 | 0 |
| Total TWC098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC098 | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 25/11/2015 Spot Bond | | | | 100.30159 | | 100.28269 | | | 0.00 | 0 | 0 |
| Total TWC103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC103 | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 12/10/2015 Spot Bond | | | | 101.12245 | | 101.10435 | | | 0.00 | 0 | 0 |
| Total TWC105 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC105 | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 14/10/2015 Spot Bond | | | | 101.06814 | | 101.05004 | | | 0.00 | 0 | 0 |
| Total TWC106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC106 | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 10/01/2016 Spot Bond | | | | 101.06769 | | 101.04847 | | | 0.00 | 0 | 0 |
| Total TWC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC107 | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 16/10/2015 Spot Bond | | | | 101.03193 | | 101.01383 | | | 0.00 | 0 | 0 |
| Total TWC108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC108 | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 19/10/2015 Spot Bond | | | | 101.01383 | | 100.99573 | | | 0.00 | 0 | 0 |
| Total TWC109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC109 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 22/01/2016 Spot Bond | | | | 100.85611 | | 100.83694 | | | 0.00 | 0 | 0 |
| Total TWC110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC110 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TWC11 On 21/10/2015 Spot Bond | | | | 100.88767 | | 100.86918 | | | 0.00 | 0 | 0 |
| Total TWC111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC111 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 16/09/2015 Spot Bond | | | | 100.41482 | | 100.39678 | | | 0.00 | 0 | 0 |
| Total TWC115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC115 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 23/11/2015 Spot Bond | | | | 100.36986 | | 100.35137 | | | 0.00 | 0 | 0 |
| Total TWC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC116 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 17/02/2016 Spot Bond | | | | 100.37595 | | 100.35709 | | | 0.00 | 0 | 0 |
| Total TWC117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC117 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 27/11/2015 Spot Bond | | | | 100.31438 | | 100.29589 | | | 0.00 | 0 | 0 |
| Total TWC118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC118 | | | | | | | | | 0.00 | 0 | 0 |
| TWC11 On 22/09/2015 Spot Bond | | | | 100.30763 | | 100.28953 | | | 0.00 | 0 | 0 |
| Total TWC119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC119 | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 30/11/2015 Spot Bond | | | | 100.27740 | | 100.25890 | | | 0.00 | 0 | 0 |
| Total TWC120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC120 | | | | | | | | | 0.00 | 0 | 0 |
| TWC12 On 29/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TWC121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC121 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 14/10/2015 Spot Bond | | | | 101.18129 | | 101.16127 | | | 0.00 | 0 | 0 |
| Total TWCJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ20 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 30/11/2015 Spot Bond | | | | 100.30616 | | 100.28575 | | | 0.00 | 0 | 0 |
| Total TWCJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ21 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 14/10/2015 Spot Bond | | | | 101.07946 | | 101.06116 | | | 0.00 | 0 | 0 |
| Total TWCM20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM20 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 30/11/2015 Spot Bond | | | | 100.28356 | | 100.26466 | | | 0.00 | 0 | 0 |
| Total TWCM21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| UG21 On 02/03/2021 Spot Bond | | | 9.62500 | 104.72513 | 9.56000 | 104.97820 | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | 0.00 | 0 | 0 |
| UTR04 On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.20085 | 100.00000 | 8.18462 | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.44669 | 100.00000 | 7.42344 | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.01267 | 100.00000 | 7.99681 | | | 0.00 | 0 | 0 |
| Total VJB01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB01U | | | | | | | | | 0.00 | 0 | 0 |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.36213 | 100.00000 | 7.33914 | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | 0.00 | 0 | 0 |
| VKC08 On 28/09/2015 Spot Bond | | | | 103.30935 | | 103.28953 | | | 0.00 | 0 | 0 |
| Total VKC08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC08 | | | | | | | | | 0.00 | 0 | 0 |
| VKC09 On 25/03/2016 Spot Bond | | | | 101.53754 | | 101.51675 | | | 0.00 | 0 | 0 |
| Total VKC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC09 | | | | | | | | | 0.00 | 0 | 0 |
| VKC10 On 02/02/2016 Spot Bond | | | | 100.83997 | | 100.82044 | | | 0.00 | 0 | 0 |
| Total VKC10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC10 | | | | | | | | | 0.00 | 0 | 0 |
| VKC11 On 04/03/2016 Spot Bond | | | | 100.12099 | | 100.10082 | | | 0.00 | 0 | 0 |
| Total VKC11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC11 | | | | | | | | | 0.00 | 0 | 0 |
| VKE02 On 08/05/2016 Spot Bond | | | | 100.65290 | | 100.63108 | | | 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 | | | | 100.65379 | | 100.63194 | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| VKE04 On 28/03/2016 Spot Bond | | | | 101.75882 | | 101.73924 | | | 0.00 | 0 | 200,000,000 |
| Total VKE04 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For VKE04 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| VKE05 On 28/03/2018 Spot Bond | | | | 101.53098 | | 101.50952 | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.64322 | | 100.62173 | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.04273 | | 100.02136 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.70271 | 100.00000 | 7.68746 | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.13226 | 100.00000 | 7.10999 | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.51452 | 100.00000 | 7.49965 | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.04770 | 100.00000 | 7.02569 | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00031 | 100.00000 | 0.00031 | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 7.36000 | 107.01270 | 7.34000 | 107.00601 | | | 0.00 | 0 | 8,900,000,000 |
| Total WS04 SPOT | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| Total For WS04 | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| WS05 On 01/08/2018 Spot Bond | | | 1.56000 | 241.54338 | 1.56000 | 241.49803 | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 7.97500 | 104.15921 | 7.92500 | 104.21690 | | | 0.00 | 0 | 5,000,000,000 |
| Total WSP2 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For WSP2 | | | | | | | | | 0.00 | 0 | 5,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| WSP3 On 28/05/2019 Spot Bond | | | 8.38500 | 104.47401 | 8.33000 | 104.62568 | | | 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 | | | 8.71000 | 103.64645 | 8.65500 | 103.83338 | | | 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 | | | 8.92500 | 102.87397 | 8.86000 | 103.13705 | | | 0.00 | 0 | 3,300,000,000 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 3,300,000,000 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 3,300,000,000 |
| Z020 On 19/10/2015 Spot Bond | | | 6.23500 | 99.33820 | 6.22000 | 99.32297 | | | 0.00 | 0 | 0 |
| Total Z020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z020 | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.77500 | 73.39953 | 7.72000 | 73.54213 | | | 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 | 90.12346 | 100.00000 | 89.90148 | | | 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 | 49.05944 | 100.00000 | 48.96637 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 57,409,924,533,237,500.00 | 857,166,071,400 | 585,582,401,400 |
| Total for SPOT : | | | | | | | | | 57,409,924,533,237,500.00 | 857,166,071,400 | 585,582,401,400 |
| Total Futures | | | | | | | | | 57409925140885200.00 | 857,166,077,021 | 585,582,861,452 |
| Total Options | | | | | | | | | 0.00 | 0 | 67,407 |
| Grand Total: | | | | | | | | | 57,409,925,140,885,200.00 | 857,166,077,021 | 585,582,928,859 |