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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2015

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 06/08/2015 Bond Future | | | 126.09926 | 126.09926 | 126.06480 | 126.06480 | | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | | | 126.59764 | 126.59764 | 126.47661 | 126.47661 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 06/08/2015 Bond Future | 125.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/08/2015 Bond Future | 124.99 | Call | | | 1,074.80000 | 1.07480 | 1,109,260 | | 0.00 | 0 | 0 |
| EL28 On 06/08/2015 Bond Future | 124.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/08/2015 Bond Future | 125.00 | Call | | | 1,064.80000 | 1.06480 | 1,099,260 | | 0.00 | 0 | 0 |
| EL28 On 06/08/2015 Bond Future | 125.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 06/08/2015 Bond Future | 125.01 | Call | | | 1,054.80000 | 1.05480 | 1,089,260 | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | 127.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | 127.00 | Put | | | 523.39000 | 0.52339 | 402,360 | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | 127.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | 127.01 | Put | | | 533.39000 | 0.53339 | 412,360 | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | 126.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 05/11/2015 Bond Future | 126.99 | Put | | | 513.39000 | 0.51339 | 392,360 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 06/08/2015 | Bond Future | | | 9.64879 | 84.82215 | 9.60056 | 85.17497 | | | 0.00 | 0 | 6,396 |
| ES33 | On | 05/11/2015 | Bond Future | | | 9.73246 | 82.40416 | 9.68961 | 82.71286 | | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | | | 9.81174 | 83.82105 | 9.77158 | 84.10615 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 6,396 |
| ES33 | On | 06/08/2015 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 283,580 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.59 | Put | | | 77.56000 | 0.07756 | 430,380 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.60 | Put | | | 4.11000 | 0.00411 | 356,930 | | 0.00 | 0 | 0 |
| ES33 | On | 06/08/2015 | Bond Future | 9.61 | Call | | | 69.24000 | 0.06924 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 05/11/2015 | Bond Future | 9.00 | Put | | | 5,220.52000 | 5.22052 | 5,529,220 | | 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 | | | 5,141.29000 | 5.14129 | 5,449,990 | | 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 | | | 5,299.85000 | 5.29985 | 5,608,550 | | 0.00 | 0 | 0 |
| ES33 | On | 05/11/2015 | Bond Future | 9.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 9.99 | Call | | | 1,532.54000 | 1.53254 | 1,247,440 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 9.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 10.00 | Call | | | 1,601.65000 | 1.60165 | 1,316,550 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 10.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 10.01 | Call | | | 1,670.67000 | 1.67067 | 1,385,570 | | 0.00 | 0 | 0 |
| ES33 | On | 04/02/2016 | Bond Future | 10.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 6,396 |
| I2025 | On | 06/08/2015 | Bond Future | | | 122.40035 | 122.40035 | 122.15699 | 122.15699 | | | 0.00 | 0 | 38 |
| I2025 | On | 05/11/2015 | Bond Future | | | 124.38672 | 124.38672 | 124.05598 | 124.05598 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 38 |
| I2025 | On | 06/08/2015 | Bond Future | 120.99 | Call | | | 1,166.99000 | 1.16699 | 1,410,350 | | 0.00 | 0 | 0 |
| I2025 | On | 06/08/2015 | Bond Future | 120.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/08/2015 | Bond Future | 121.00 | Call | | | 1,156.99000 | 1.15699 | 1,400,350 | | 0.00 | 0 | 0 |
| I2025 | On | 06/08/2015 | Bond Future | 121.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 06/08/2015 | Bond Future | 121.01 | Call | | | 1,146.99000 | 1.14699 | 1,390,350 | | 0.00 | 0 | 0 |
| I2025 | On | 06/08/2015 | Bond Future | 121.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.01 | Call | | | 1,045.98000 | 1.04598 | 1,376,720 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 122.99 | Call | | | 1,065.98000 | 1.06598 | 1,396,720 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 122.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 05/11/2015 | Bond Future | 123.00 | Call | | | 1,055.98000 | 1.05598 | 1,386,720 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 38 |
| I2038 | On | 06/08/2015 | Bond Future | | | 126.02386 | 126.02386 | 125.99029 | 125.99029 | | | 0.00 | 0 | 4,218 |
| I2038 | On | 05/11/2015 | Bond Future | | | 128.06882 | 128.06882 | 127.94865 | 127.94865 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 4,218 |
| I2038 | On | 06/08/2015 | Bond Future | 128.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2015 | Bond Future | 128.00 | Put | | | 2,009.71000 | 2.00971 | 1,976,140 | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2015 | Bond Future | 128.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2015 | Bond Future | 128.01 | Put | | | 2,019.71000 | 2.01971 | 1,986,140 | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2015 | Bond Future | 127.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 06/08/2015 | Bond Future | 127.99 | Put | | | 1,999.71000 | 1.99971 | 1,966,140 | | 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 | | | 6,061.35000 | 6.06135 | 5,941,180 | | 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 | | | 6,041.35000 | 6.04135 | 5,921,180 | | 0.00 | 0 | 0 |
| 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 | | | 6,051.35000 | 6.05135 | 5,931,180 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 4,218 |
| I2046 | On | 06/08/2015 | Bond Future | | | 124.61401 | 124.61401 | 124.58046 | 124.58046 | | | 0.00 | 0 | 5,722 |
| I2046 | On | 05/11/2015 | Bond Future | | | 125.23001 | 125.23001 | 125.11126 | 125.11126 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 5,722 |
| I2046 | On | 06/08/2015 | Bond Future | 128.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2015 | Bond Future | 128.99 | Put | | | 4,409.54000 | 4.40954 | 4,375,990 | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2015 | Bond Future | 129.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2015 | Bond Future | 129.00 | Put | | | 4,419.54000 | 4.41954 | 4,385,990 | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2015 | Bond Future | 129.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 06/08/2015 | Bond Future | 129.01 | Put | | | 4,429.54000 | 4.42954 | 4,395,990 | | 0.00 | 0 | 0 |
| 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 | | | 7,878.74000 | 7.87874 | 7,759,990 | | 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 | | | 7,888.74000 | 7.88874 | 7,769,990 | | 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 | | | 7,898.74000 | 7.89874 | 7,779,990 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 5,722 |
| I2050 | On | 06/08/2015 | Bond Future | | | 134.06130 | 134.06130 | 134.02531 | 134.02531 | | | 0.00 | 0 | 3,821 |
| I2050 | On | 05/11/2015 | Bond Future | | | 136.23683 | 136.23683 | 136.10873 | 136.10873 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 3,821 |
| I2050 | On | 06/08/2015 | Bond Future | 136.99 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050 | On | 06/08/2015 | Bond Future | 136.99 | Put | | | 2,964.69000 | 2.96469 | 2,928,700 | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2015 | Bond Future | 137.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2015 | Bond Future | 137.00 | Put | | | 2,974.69000 | 2.97469 | 2,938,700 | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2015 | Bond Future | 137.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 06/08/2015 | Bond Future | 137.01 | Put | | | 2,984.69000 | 2.98469 | 2,948,700 | | 0.00 | 0 | 0 |
| 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 | | | 8,881.27000 | 8.88127 | 8,753,170 | | 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 | | | 8,891.27000 | 8.89127 | 8,763,170 | | 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 | | | 8,901.27000 | 8.90127 | 8,773,170 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 3,821 |
| R186 | On | 06/08/2015 | Bond Future | | | 8.15962 | 118.58861 | 8.09120 | 119.14824 | | 9.45 | 0.00 | 0 | 34,881 |
| R186 | On | 05/11/2015 | Bond Future | | | 8.21463 | 120.50334 | 8.15258 | 121.00041 | | 9.34 | 506,114,028.00 | 4,200 | 4,220 |
| R186 | On | 04/02/2016 | Bond Future | | | 8.25997 | 117.27584 | 8.20083 | 117.74016 | | 9.14 | 0.00 | 0 | 5,512 |
| R186 | On | 05/05/2016 | Bond Future | | | 8.29367 | 119.40063 | 8.24129 | 119.80386 | | 9.14 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 506,114,028.00 | 4,200 | 44,613 |
| R186 | On | 06/08/2015 | Bond Future | 8.68 | Put | | | 13.82000 | 0.01382 | 21,430 | 9.72 | 0.00 | 0 | 20 |
| R186 | On | 06/08/2015 | Bond Future | 8.90 | Call | | | 6,390.14000 | 6.39014 | 5,831,310 | 9.86 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.90 | Put | | | 1.41000 | 0.00141 | 2,210 | 9.86 | 0.00 | 0 | 5,350 |
| R186 | On | 06/08/2015 | Bond Future | 8.46 | Call | | | 3,064.90000 | 3.06490 | 2,549,580 | 9.58 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.46 | Put | | | 90.97000 | 0.09097 | 135,280 | 9.58 | 0.00 | 0 | 75 |
| R186 | On | 06/08/2015 | Bond Future | 8.50 | Put | | | 66.62000 | 0.06662 | 100,020 | 9.61 | 0.00 | 0 | 5,229 |
| R186 | On | 06/08/2015 | Bond Future | 8.55 | Call | | | 3,728.25000 | 3.72825 | 3,191,540 | 9.64 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.55 | Put | | | 44.23000 | 0.04423 | 67,150 | 9.64 | 0.00 | 0 | 7,229 |
| R186 | On | 06/08/2015 | Bond Future | 8.05 | Call | | | 712.35000 | 0.71235 | 463,940 | 9.35 | 0.00 | 0 | 75 |
| R186 | On | 06/08/2015 | Bond Future | 8.05 | Put | | | 1,051.10000 | 1.05110 | 1,362,320 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.68 | Call | | | 4,712.90000 | 4.71290 | 4,160,880 | 9.72 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.35 | Put | | | 200.21000 | 0.20021 | 288,610 | 9.51 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.45 | Call | | | 2,992.81000 | 2.99281 | 2,480,610 | 9.58 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.45 | Put | | | 98.15000 | 0.09815 | 145,580 | 9.58 | 0.00 | 0 | 4,229 |
| R186 | On | 06/08/2015 | Bond Future | 7.99 | Call | | | 515.87000 | 0.51587 | 317,870 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.99 | Put | | | 1,350.32000 | 1.35032 | 1,711,950 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.50 | Call | | | 3,356.89000 | 3.35689 | 2,830,660 | 9.61 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.85 | Put | | | 2,212.44000 | 2.21244 | 2,673,140 | 9.24 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.00 | Call | | | 545.68000 | 0.54568 | 339,490 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.00 | Put | | | 1,297.32000 | 1.29732 | 1,650,760 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.01 | Call | | | 576.65000 | 0.57665 | 362,160 | 9.33 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 8.01 | Put | | | 1,245.55000 | 1.24555 | 1,590,690 | 9.33 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| R186 | On | 06/08/2015 | Bond Future | 8.35 | Call | | | 2,298.00000 | 2.29800 | 1,826,770 | 9.51 | 0.00 | 0 | 20 |
| R186 | On | 06/08/2015 | Bond Future | 7.65 | Call | | | 38.85000 | 0.03885 | 15,640 | 9.14 | 0.00 | 0 | 75 |
| R186 | On | 06/08/2015 | Bond Future | 7.65 | Put | | | 3,736.58000 | 3.73658 | 4,273,000 | 9.14 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 96.40000 | 0.09640 | 44,890 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 2,942.31000 | 2.94231 | 3,450,430 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 06/08/2015 | Bond Future | 7.85 | Call | | | 210.24000 | 0.21024 | 111,310 | 9.24 | 0.00 | 0 | 20 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Call | | | 1,042.03000 | 1.04203 | 896,130 | 9.08 | 0.00 | 0 | 169 |
| R186 | On | 05/11/2015 | Bond Future | 7.73 | Put | | | 4,505.22000 | 4.50522 | 4,856,390 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 1,090.64000 | 1.09064 | 939,850 | 9.09 | 0.00 | 0 | 1,200 |
| R186 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 4,386.81000 | 4.38681 | 4,733,090 | 9.09 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Call | | | 1,385.25000 | 1.38525 | 1,206,590 | 9.14 | 0.00 | 0 | 674 |
| R186 | On | 05/11/2015 | Bond Future | 7.86 | Put | | | 3,768.39000 | 3.76839 | 4,086,800 | 9.14 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 9.00 | Call | | | 6,989.89000 | 6.98989 | 6,557,900 | 9.68 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 9.00 | Put | | | 443.50000 | 0.44350 | 508,580 | 9.68 | 0.00 | 0 | 2,600 |
| R186 | On | 05/11/2015 | Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 3,692,420 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.50 | Put | | | 0.00000 | 0.00000 | 1,443,060 | 9.45 | 6,733,317.96 | 4,666 | 4,666 |
| R186 | On | 05/11/2015 | Bond Future | 8.55 | Call | | | 0.00000 | 0.00000 | 3,949,500 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.55 | Put | | | 0.00000 | 0.00000 | 1,312,150 | 9.47 | 6,123,804.05 | 4,667 | 4,667 |
| R186 | On | 05/11/2015 | Bond Future | 8.85 | Call | | | 6,048.95000 | 6.04895 | 5,638,360 | 9.61 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.85 | Put | | | 624.10000 | 0.62410 | 710,580 | 9.61 | 0.00 | 0 | 843 |
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Call | | | 2,864.04000 | 2.86404 | 2,579,110 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 2,005.33000 | 2.00533 | 2,217,470 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.35 | Call | | | 3,280.28000 | 3.28028 | 2,972,520 | 9.38 | 0.00 | 0 | 843 |
| R186 | On | 05/11/2015 | Bond Future | 8.35 | Put | | | 1,708.72000 | 1.70872 | 1,898,030 | 9.38 | 0.00 | 0 | 9,370 |
| R186 | On | 05/11/2015 | Bond Future | 8.45 | Call | | | 3,775.78000 | 3.77578 | 3,443,900 | 9.43 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.45 | Put | | | 1,419.15000 | 1.41915 | 1,584,340 | 9.43 | 7,394,114.78 | 4,667 | 6,248 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Call | | | 2,688.02000 | 2.68802 | 2,413,510 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.22 | Put | | | 2,148.06000 | 2.14806 | 2,370,620 | 9.32 | 0.00 | 0 | 1,090 |
| R186 | On | 05/11/2015 | Bond Future | 8.24 | Call | | | 2,775.54000 | 2.77554 | 2,495,800 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.24 | Put | | | 2,076.06000 | 2.07606 | 2,293,390 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.25 | Call | | | 2,819.73000 | 2.81973 | 2,537,390 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 05/11/2015 | Bond Future | 8.25 | Put | | | 2,040.60000 | 2.04060 | 2,255,330 | 9.34 | 0.00 | 0 | 8,690 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 6,805.04000 | 6.80504 | 7,157,760 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 1,041.56000 | 1.04156 | 928,350 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 6,740.82000 | 6.74082 | 7,091,930 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 1,061.62000 | 1.06162 | 946,800 | 8.78 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 6,676.94000 | 6.67694 | 7,026,440 | 8.78 | 0.00 | 0 | 0 |
| R186 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 1,021.76000 | 1.02176 | 910,160 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Call | | | 4,309.32000 | 4.30932 | 4,083,980 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.35 | Put | | | 3,474.57000 | 3.47457 | 3,652,460 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 1,699.35000 | 1.69935 | 1,576,400 | 8.80 | 0.00 | 0 | 0 |

| 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 | 05/05/2016 | Bond Future | 7.56 | Put | | | 7,121.67000 | 7.12167 | 7,401,950 | 8.80 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Call | | | 4,226.78000 | 4.22678 | 4,003,960 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.33 | Put | | | 3,544.99000 | 3.54499 | 3,725,400 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Call | | | 4,268.16000 | 4.26816 | 4,044,080 | 9.18 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2016 | Bond Future | 8.34 | Put | | | 3,509.86000 | 3.50986 | 3,689,010 | 9.18 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 20,251,236.79 | 14,000 | 63,382 |
| Total For R186 | | | | | | | | | | | | 526,365,264.79 | 18,200 | 107,995 |
| R197 | On | 06/08/2015 | Bond Future | | | 292.78569 | 292.78569 | 292.71029 | 292.71029 | | | 0.00 | 0 | 929 |
| R197 | On | 05/11/2015 | Bond Future | | | 297.53711 | 297.53711 | 297.26037 | 297.26037 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 929 |
| R197 | On | 06/08/2015 | Bond Future | 288.01 | Call | | | 4,700.29000 | 4.70029 | 4,775,690 | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2015 | Bond Future | 288.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2015 | Bond Future | 287.99 | Call | | | 4,720.29000 | 4.72029 | 4,795,690 | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2015 | Bond Future | 287.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2015 | Bond Future | 288.00 | Call | | | 4,710.29000 | 4.71029 | 4,785,690 | | 0.00 | 0 | 0 |
| R197 | On | 06/08/2015 | Bond Future | 288.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Call | | | 2,270.37000 | 2.27037 | 2,547,110 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 294.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.00 | Call | | | 2,260.37000 | 2.26037 | 2,537,110 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.01 | Call | | | 2,250.37000 | 2.25037 | 2,527,110 | | 0.00 | 0 | 0 |
| R197 | On | 05/11/2015 | Bond Future | 295.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 929 |
| R202 | On | 06/08/2015 | Bond Future | | | 235.81849 | 235.81849 | 235.75573 | 235.75573 | | | 0.00 | 0 | 52,774 |
| R202 | On | 05/11/2015 | Bond Future | | | 239.64534 | 239.64534 | 239.42065 | 239.42065 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 52,774 |
| R202 | On | 06/08/2015 | Bond Future | 239.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2015 | Bond Future | 239.99 | Put | | | 4,234.27000 | 4.23427 | 4,171,510 | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2015 | Bond Future | 240.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2015 | Bond Future | 240.00 | Put | | | 4,244.27000 | 4.24427 | 4,181,510 | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2015 | Bond Future | 240.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 06/08/2015 | Bond Future | 240.01 | Put | | | 4,254.27000 | 4.25427 | 4,191,510 | | 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 | | | 6,569.35000 | 6.56935 | 6,344,660 | | 0.00 | 0 | 0 |
| 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 | | | 6,579.35000 | 6.57935 | 6,354,660 | | 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 | | | 6,589.35000 | 6.58935 | 6,364,660 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 52,774 |
| R2023 On 06/08/2015 Bond Future | | | 8.03604 | 101.87160 | 7.96294 | 102.27652 | | 7.25 | | 0.00 | 0 | 20,928 |
| R2023 On 05/11/2015 Bond Future | | | 8.10148 | 99.59222 | 8.03610 | 99.94408 | | 7.47 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | | | 8.15817 | 101.30438 | 8.09638 | 101.62715 | | 7.17 | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 20,928 |
| R2023 On 06/08/2015 Bond Future | 8.24 | Call | | | 1,631.13000 | 1.63113 | 1,283,140 | 7.25 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 8.24 | Put | | | 107.40000 | 0.10740 | 164,330 | 7.25 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 8.25 | Call | | | 1,678.00000 | 1.67800 | 1,326,580 | 7.25 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 8.25 | Put | | | 99.82000 | 0.09982 | 153,320 | 7.25 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 8.26 | Call | | | 1,725.31000 | 1.72531 | 1,370,630 | 7.26 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 8.26 | Put | | | 92.73000 | 0.09273 | 142,970 | 7.26 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 9.07 | Call | | | 5,914.94000 | 5.91494 | 5,510,030 | 7.64 | | 0.00 | 0 | 0 |
| R2023 On 06/08/2015 Bond Future | 9.07 | Put | | | 0.01000 | 0.00001 | 0,020 | 7.64 | | 0.00 | 0 | 911 |
| R2023 On 05/11/2015 Bond Future | 8.00 | Put | | | 1,674.79000 | 1.67479 | 1,853,700 | 7.36 | | 0.00 | 0 | 0 |
| R2023 On 05/11/2015 Bond Future | 8.01 | Call | | | 1,506.38000 | 1.50638 | 1,331,480 | 7.36 | | 0.00 | 0 | 0 |
| R2023 On 05/11/2015 Bond Future | 8.01 | Put | | | 1,647.28000 | 1.64728 | 1,824,240 | 7.36 | | 0.00 | 0 | 0 |
| R2023 On 05/11/2015 Bond Future | 7.99 | Call | | | 1,453.57000 | 1.45357 | 1,282,550 | 7.36 | | 0.00 | 0 | 0 |
| R2023 On 05/11/2015 Bond Future | 7.99 | Put | | | 1,702.62000 | 1.70262 | 1,883,460 | 7.36 | | 0.00 | 0 | 0 |
| R2023 On 05/11/2015 Bond Future | 8.00 | Call | | | 1,479.83000 | 1.47983 | 1,306,880 | 7.36 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 7.99 | Call | | | 1,837.22000 | 1.83722 | 1,684,770 | 7.07 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 7.99 | Put | | | 2,396.02000 | 2.39602 | 2,566,340 | 7.07 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.00 | Call | | | 1,862.10000 | 1.86210 | 1,708,350 | 7.07 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.00 | Put | | | 2,368.20000 | 2.36820 | 2,537,220 | 7.07 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.01 | Call | | | 1,887.17000 | 1.88717 | 1,732,120 | 7.07 | | 0.00 | 0 | 0 |
| R2023 On 04/02/2016 Bond Future | 8.01 | Put | | | 2,340.61000 | 2.34061 | 2,508,330 | 7.07 | | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | 0.00 | 0 | 911 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 21,839 |
| R203 On 06/08/2015 Bond Future | | | 7.15493 | 105.44535 | 7.08430 | 105.58242 | | 2.37 | | 0.00 | 0 | 17,933 |
| R203 On 05/11/2015 Bond Future | | | 7.23336 | 102.98157 | 7.18842 | 103.05895 | | 2.08 | | 0.00 | 0 | 2,299 |
| R203 On 04/02/2016 Bond Future | | | 7.28348 | 104.75220 | 7.25505 | 104.79479 | | 1.55 | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 20,232 |
| R203 On 06/08/2015 Bond Future | 6.74 | Call | | | 17.14000 | 0.01714 | 7,210 | 2.30 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 6.74 | Put | | | 688.72000 | 0.68872 | 815,860 | 2.30 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 6.75 | Call | | | 18.82000 | 0.01882 | 8,050 | 2.30 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 6.75 | Put | | | 670.81000 | 0.67081 | 797,110 | 2.30 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 6.76 | Call | | | 20.62000 | 0.02062 | 8,960 | 2.30 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 6.76 | Put | | | 653.03000 | 0.65303 | 778,440 | 2.30 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 7.84 | Call | | | 1,454.66000 | 1.45466 | 1,317,800 | 2.46 | | 0.00 | 0 | 0 |
| R203 On 06/08/2015 Bond Future | 7.84 | Put | | | 0.30000 | 0.00030 | 0,510 | 2.46 | | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 05/11/2015 | Bond Future | 6.01 | Call | | | 11.99000 | 0.01199 | 9,630 | 1.94 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.01 | Put | | | 2,068.94000 | 2.06894 | 2,143,960 | 1.94 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 5.99 | Call | | | 11.03000 | 0.01103 | 8,830 | 1.94 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 5.99 | Put | | | 2,103.36000 | 2.10336 | 2,178,540 | 1.94 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.00 | Call | | | 11.50000 | 0.01150 | 9,220 | 1.94 | 0.00 | 0 | 0 |
| R203 | On | 05/11/2015 | Bond Future | 6.00 | Put | | | 2,086.14000 | 2.08614 | 2,161,240 | 1.94 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Call | | | 472.74000 | 0.47274 | 450,350 | 1.53 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.26 | Put | | | 465.32000 | 0.46532 | 485,520 | 1.53 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Call | | | 457.28000 | 0.45728 | 435,330 | 1.53 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.24 | Put | | | 479.83000 | 0.47983 | 500,470 | 1.53 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Call | | | 464.98000 | 0.46498 | 442,810 | 1.53 | 0.00 | 0 | 0 |
| R203 | On | 04/02/2016 | Bond Future | 7.25 | Put | | | 472.54000 | 0.47254 | 492,960 | 1.53 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 5,000 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 25,232 |
| R2030 | On | 06/08/2015 | Bond Future | | | 8.54957 | 95.74229 | 8.50615 | 96.08841 | | | 0.00 | 0 | 7,281 |
| R2030 | On | 05/11/2015 | Bond Future | | | 8.60486 | 97.28815 | 8.56743 | 97.58209 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 7,281 |
| R2030 | On | 06/08/2015 | Bond Future | 7.74 | Put | | | 6,407.34000 | 6.40734 | 6,753,460 | | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 6,319.92000 | 6.31992 | 6,666,040 | | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2015 | Bond Future | 7.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2015 | Bond Future | 7.76 | Put | | | 6,232.60000 | 6.23260 | 6,578,720 | | 0.00 | 0 | 0 |
| R2030 | On | 06/08/2015 | Bond Future | 7.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 612.12000 | 0.61212 | 906,060 | | 0.00 | 0 | 0 |
| 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 | | | 532.76000 | 0.53276 | 826,700 | | 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 | | | 453.49000 | 0.45349 | 747,430 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 7,281 |
| R2032 | On | 06/08/2015 | Bond Future | | | 8.63476 | 99.63948 | 8.59128 | 100.01138 | | | 0.00 | 0 | 1,579 |
| R2032 | On | 05/11/2015 | Bond Future | | | 8.69104 | 97.09300 | 8.65322 | 97.41193 | | | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2016 | Bond Future | | | 8.73978 | 98.76261 | 8.70490 | 99.05292 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 1,579 |
| R2032 | On | 06/08/2015 | Bond Future | 8.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2015 | Bond Future | 8.50 | Put | | | 787.55000 | 0.78755 | 1,159,450 | | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2015 | Bond Future | 8.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2015 | Bond Future | 8.51 | Put | | | 700.82000 | 0.70082 | 1,072,720 | | 0.00 | 0 | 0 |
| R2032 | On | 06/08/2015 | Bond Future | 8.49 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 06/08/2015 | Bond Future | 8.49 | Put | | | 874.39000 | 0.87439 | 1,246,290 | | 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 | | | 5,759.13000 | 5.75913 | 6,078,060 | | 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 | | | 5,667.27000 | 5.66727 | 5,986,200 | | 0.00 | 0 | 0 |
| 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 | | | 5,851.11000 | 5.85111 | 6,170,040 | | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2016 | Bond Future | 8.71 | Call | | | 42.53000 | 0.04253 | 0,000 | | 0.00 | 0 | 0 |
| R2032 | On | 04/02/2016 | Bond Future | 8.71 | Put | | | 0.00000 | 0.00000 | 247,780 | | 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 | | | 124.41000 | 0.12441 | 414,720 | | 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 | | | 40.89000 | 0.04089 | 331,200 | | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 1,579 |
| R2037 | On | 06/08/2015 | Bond Future | | | 8.75905 | 97.78369 | 8.70541 | 98.29089 | | | 0.00 | 0 | 42,638 |
| R2037 | On | 05/11/2015 | Bond Future | | | 8.81179 | 99.36254 | 8.76296 | 99.81877 | | | 0.00 | 0 | 0 |
| R2037 | On | 04/02/2016 | Bond Future | | | 8.85879 | 96.81318 | 8.81233 | 97.24235 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 42,638 |
| R2037 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 327.54000 | 0.32754 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.74 | Put | | | 0.00000 | 0.00000 | 179,660 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.75 | Call | | | 421.91000 | 0.42191 | 0,000 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 85,290 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.76 | Call | | | 516.14000 | 0.51614 | 8,940 | | 0.00 | 0 | 0 |
| R2037 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| 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 | | | 7,689.24000 | 7.68924 | 8,145,470 | | 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 | | | 7,583.86000 | 7.58386 | 8,040,090 | | 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 | | | 7,478.65000 | 7.47865 | 7,934,880 | | 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 | 04/02/2016 | Bond Future | 8.76 | Put | | | 486.96000 | 0.48696 | 916,130 | | 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 | | | 674.07000 | 0.67407 | 1,103,240 | | 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 | | | 580.45000 | 0.58045 | 1,009,620 | | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 42,638 |
| R204 | On | 06/08/2015 | Bond Future | | | 7.47923 | 102.64324 | 7.40735 | 102.85563 | | 3.62 | 0.00 | 0 | 15,357 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 05/11/2015 | Bond Future | | | 7.55655 | 104.30051 | 7.50060 | 104.45451 | | 3.44 | 0.00 | 0 | 28 |
| R204 | On | 04/02/2016 | Bond Future | | | 7.61342 | 102.05613 | 7.56601 | 102.17698 | | 3.00 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 15,385 |
| R204 | On | 06/08/2015 | Bond Future | 7.74 | Call | | | 1,008.06000 | 1.00806 | 814,130 | 3.62 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.74 | Put | | | 29.74000 | 0.02974 | 48,200 | 3.62 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 1,034.84000 | 1.03484 | 839,570 | 3.62 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 27.29000 | 0.02729 | 44,410 | 3.62 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.76 | Call | | | 1,061.78000 | 1.06178 | 865,240 | 3.62 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 7.76 | Put | | | 25.01000 | 0.02501 | 40,860 | 3.62 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 8.41 | Call | | | 2,913.87000 | 2.91387 | 2,701,490 | 3.78 | 0.00 | 0 | 0 |
| R204 | On | 06/08/2015 | Bond Future | 8.41 | Put | | | 0.01000 | 0.00001 | 0,020 | 3.78 | 0.00 | 0 | 699 |
| R204 | On | 05/11/2015 | Bond Future | 6.26 | Call | | | 20.11000 | 0.02011 | 15,560 | 3.22 | 0.00 | 0 | 0 |
| R204 | On | 05/11/2015 | Bond Future | 6.26 | Put | | | 3,510.37000 | 3.51037 | 3,659,820 | 3.22 | 0.00 | 0 | 0 |
| R204 | On | 05/11/2015 | Bond Future | 6.24 | Call | | | 18.56000 | 0.01856 | 14,320 | 3.22 | 0.00 | 0 | 0 |
| R204 | On | 05/11/2015 | Bond Future | 6.24 | Put | | | 3,566.30000 | 3.56630 | 3,716,060 | 3.22 | 0.00 | 0 | 0 |
| R204 | On | 05/11/2015 | Bond Future | 6.25 | Call | | | 19.32000 | 0.01932 | 14,930 | 3.22 | 0.00 | 0 | 0 |
| R204 | On | 05/11/2015 | Bond Future | 6.25 | Put | | | 3,538.32000 | 3.53832 | 3,687,930 | 3.22 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 812.72000 | 0.81272 | 753,970 | 2.95 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 955.73000 | 0.95573 | 1,017,830 | 2.95 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 787.74000 | 0.78774 | 730,110 | 2.95 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 981.87000 | 0.98187 | 1,045,090 | 2.95 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 800.17000 | 0.80017 | 741,980 | 2.95 | 0.00 | 0 | 0 |
| R204 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 968.74000 | 0.96874 | 1,031,400 | 2.95 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 699 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 16,084 |
| R2044 | On | 06/08/2015 | Bond Future | | | 8.79855 | 99.77538 | 8.74481 | 100.33381 | | | 0.00 | 0 | 13,321 |
| R2044 | On | 05/11/2015 | Bond Future | | | 8.84840 | 101.38638 | 8.79906 | 101.89350 | | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | | | 8.89282 | 98.74670 | 8.84565 | 99.22661 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 13,321 |
| R2044 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2015 | Bond Future | 8.74 | Put | | | 50.24000 | 0.05024 | 608,670 | | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2015 | Bond Future | 8.75 | Call | | | 54.16000 | 0.05416 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2015 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 504,270 | | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2015 | Bond Future | 8.76 | Call | | | 158.38000 | 0.15838 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 400,050 | | 0.00 | 0 | 0 |
| R2044 | On | 05/11/2015 | Bond Future | 8.26 | Put | | | 5,837.96000 | 5.83796 | 6,345,080 | | 0.00 | 0 | 0 |
| 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 | | | 6,065.52000 | 6.06552 | 6,572,640 | | 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 | | | 5,951.63000 | 5.95163 | 6,458,750 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 | On | 05/11/2015 | Bond Future | 8.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 1,555.88000 | 1.55588 | 1,075,970 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 1,655.25000 | 1.65525 | 1,175,340 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 1,456.33000 | 1.45633 | 976,420 | | 0.00 | 0 | 0 |
| R2044 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 13,321 |
| R2048 | On | 06/08/2015 | Bond Future | | | 8.79352 | 103.44962 | 8.74477 | 103.97064 | | | 0.00 | 0 | 44,993 |
| R2048 | On | 05/11/2015 | Bond Future | | | 8.84460 | 100.68936 | 8.80023 | 101.15829 | | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | | | 8.89081 | 102.42044 | 8.84860 | 102.86195 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 44,993 |
| R2048 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2015 | Bond Future | 8.74 | Put | | | 51.23000 | 0.05123 | 572,250 | | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2015 | Bond Future | 8.75 | Call | | | 56.13000 | 0.05613 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2015 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 464,890 | | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2015 | Bond Future | 8.76 | Call | | | 163.29000 | 0.16329 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 357,730 | | 0.00 | 0 | 0 |
| 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 | | | 9,292.30000 | 9.29230 | 9,761,230 | | 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 | | | 9,168.59000 | 9.16859 | 9,637,520 | | 0.00 | 0 | 0 |
| 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 | | | 9,045.13000 | 9.04513 | 9,514,060 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Call | | | 1,465.58000 | 1.46558 | 1,024,070 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 8.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Call | | | 1,567.79000 | 1.56779 | 1,126,280 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Call | | | 1,669.81000 | 1.66981 | 1,228,300 | | 0.00 | 0 | 0 |
| R2048 | On | 04/02/2016 | Bond Future | 9.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 44,993 |
| R207 | On | 06/08/2015 | Bond Future | | | 7.68269 | 98.94564 | 7.61529 | 99.19246 | | 4.78 | 0.00 | 0 | 46,035 |
| R207 | On | 05/11/2015 | Bond Future | | | 7.75267 | 100.54320 | 7.69774 | 100.73439 | | 4.59 | 0.00 | 0 | 1,404 |
| R207 | On | 04/02/2016 | Bond Future | | | 7.80864 | 98.62949 | 7.76029 | 98.78887 | | 4.21 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | | | 7.84723 | 100.41635 | 7.81382 | 100.52032 | | 4.21 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 47,439 |
| R207 | On | 06/08/2015 | Bond Future | 7.75 | Call | | | 666.87000 | 0.66687 | 491,950 | 4.78 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.75 | Put | | | 174.30000 | 0.17430 | 246,200 | 4.78 | 0.00 | 0 | 0 |

| 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 | 06/08/2015 | Bond Future | 7.76 | Call | | | 692.86000 | 0.69286 | 514,560 | 4.78 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.76 | Put | | | 163.85000 | 0.16385 | 232,370 | 4.78 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.46 | Call | | | 148.27000 | 0.14827 | 83,810 | 4.70 | 0.00 | 0 | 70 |
| R207 | On | 06/08/2015 | Bond Future | 7.46 | Put | | | 719.82000 | 0.71982 | 902,180 | 4.70 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.74 | Call | | | 641.35000 | 0.64135 | 469,890 | 4.78 | 0.00 | 0 | 0 |
| R207 | On | 06/08/2015 | Bond Future | 7.74 | Put | | | 185.25000 | 0.18525 | 260,610 | 4.78 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 1,046.06000 | 1.04606 | 943,310 | 4.51 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 898.93000 | 0.89893 | 987,370 | 4.51 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 1,064.87000 | 1.06487 | 961,020 | 4.51 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 882.96000 | 0.88296 | 970,300 | 4.51 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 1,083.86000 | 1.08386 | 978,920 | 4.51 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 867.19000 | 0.86719 | 953,440 | 4.51 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Call | | | 560.19000 | 0.56019 | 491,580 | 4.42 | 0.00 | 0 | 53 |
| R207 | On | 05/11/2015 | Bond Future | 7.43 | Put | | | 1,498.64000 | 1.49864 | 1,621,220 | 4.42 | 0.00 | 0 | 0 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Call | | | 653.67000 | 0.65367 | 577,460 | 4.44 | 0.00 | 0 | 19 |
| R207 | On | 05/11/2015 | Bond Future | 7.50 | Put | | | 1,345.72000 | 1.34572 | 1,460,700 | 4.44 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Call | | | 788.32000 | 0.78832 | 725,460 | 4.08 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.49 | Put | | | 1,685.12000 | 1.68512 | 1,781,640 | 4.08 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Call | | | 801.47000 | 0.80147 | 737,920 | 4.08 | 0.00 | 0 | 19 |
| R207 | On | 04/02/2016 | Bond Future | 7.50 | Put | | | 1,664.91000 | 1.66491 | 1,760,740 | 4.08 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Call | | | 815.04000 | 0.81504 | 750,780 | 4.08 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.51 | Put | | | 1,645.14000 | 1.64514 | 1,740,260 | 4.08 | 0.00 | 0 | 0 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Call | | | 531.70000 | 0.53170 | 483,840 | 4.03 | 0.00 | 0 | 43 |
| R207 | On | 04/02/2016 | Bond Future | 7.27 | Put | | | 2,165.80000 | 2.16580 | 2,277,320 | 4.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Call | | | 1,540.33000 | 1.54033 | 1,484,320 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.85 | Put | | | 1,427.74000 | 1.42774 | 1,475,700 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Call | | | 1,556.78000 | 1.55678 | 1,500,420 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.86 | Put | | | 1,413.10000 | 1.41310 | 1,460,710 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Call | | | 1,099.57000 | 1.09957 | 1,053,870 | 4.10 | 0.00 | 0 | 43 |
| R207 | On | 05/05/2016 | Bond Future | 7.56 | Put | | | 1,893.92000 | 1.89392 | 1,952,190 | 4.10 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Call | | | 1,523.97000 | 1.52397 | 1,468,300 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2016 | Bond Future | 7.84 | Put | | | 1,442.49000 | 1.44249 | 1,490,790 | 4.17 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 247 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 47,686 |
| R208 | On | 06/08/2015 | Bond Future | | | 7.82202 | 97.64841 | 7.75427 | 97.94408 | | 5.87 | 0.00 | 0 | 37,517 |
| R208 | On | 05/11/2015 | Bond Future | | | 7.88842 | 95.82534 | 7.83067 | 96.06781 | | 5.89 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | | | 7.94135 | 97.47297 | 7.88855 | 97.68599 | | 5.51 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 37,517 |
| R208 | On | 06/08/2015 | Bond Future | 8.00 | Put | | | 101.97000 | 0.10197 | 149,820 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.01 | Call | | | 1,205.19000 | 1.20519 | 954,580 | 5.87 | 0.00 | 0 | 0 |

| 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 | 06/08/2015 | Bond Future | 8.01 | Put | | | 94.96000 | 0.09496 | 140,020 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.85 | Call | | | 4,648.25000 | 4.64825 | 4,352,580 | 6.21 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.85 | Put | | | 0.01000 | 0.00001 | 0,010 | 6.21 | 0.00 | 0 | 198 |
| R208 | On | 06/08/2015 | Bond Future | 7.99 | Call | | | 1,133.42000 | 1.13342 | 888,520 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 7.99 | Put | | | 109.45000 | 0.10945 | 160,220 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 06/08/2015 | Bond Future | 8.00 | Call | | | 1,169.09000 | 1.16909 | 921,270 | 5.87 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 1,012.57000 | 1.01257 | 900,480 | 5.80 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 1,394.77000 | 1.39477 | 1,525,150 | 5.80 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 1,032.01000 | 1.03201 | 918,550 | 5.80 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 1,371.97000 | 1.37197 | 1,500,980 | 5.80 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 1,051.89000 | 1.05189 | 937,050 | 5.80 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 1,349.63000 | 1.34963 | 1,477,260 | 5.80 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Call | | | 3,007.00000 | 3.00700 | 2,808,140 | 6.04 | 0.00 | 0 | 0 |
| R208 | On | 05/11/2015 | Bond Future | 8.48 | Put | | | 323.30000 | 0.32330 | 366,910 | 6.04 | 0.00 | 0 | 2,200 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Call | | | 1,308.91000 | 1.30891 | 1,210,460 | 5.43 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.76 | Put | | | 1,829.96000 | 1.82996 | 1,944,530 | 5.43 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Call | | | 1,271.83000 | 1.27183 | 1,175,160 | 5.43 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.74 | Put | | | 1,874.25000 | 1.87425 | 1,990,600 | 5.43 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Call | | | 1,290.29000 | 1.29029 | 1,192,730 | 5.43 | 0.00 | 0 | 0 |
| R208 | On | 04/02/2016 | Bond Future | 7.75 | Put | | | 1,852.01000 | 1.85201 | 1,967,470 | 5.43 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 2,398 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 39,915 |
| R209 | On | 06/08/2015 | Bond Future | | | 8.69369 | 79.02198 | 8.64499 | 79.40340 | | 14.45 | 0.00 | 0 | 28,380 |
| R209 | On | 05/11/2015 | Bond Future | | | 8.74376 | 77.15001 | 8.69979 | 77.49067 | | 15.03 | 0.00 | 0 | 32 |
| R209 | On | 04/02/2016 | Bond Future | | | 8.78709 | 78.47668 | 8.74547 | 78.79605 | | 14.97 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 28,412 |
| R209 | On | 06/08/2015 | Bond Future | 8.71 | Call | | | 1,168.95000 | 1.16895 | 922,260 | 14.42 | 0.00 | 0 | 640 |
| R209 | On | 06/08/2015 | Bond Future | 8.71 | Put | | | 660.43000 | 0.66043 | 795,160 | 14.42 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 8.99 | Call | | | 2,773.25000 | 2.77325 | 2,423,880 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 8.99 | Put | | | 131.76000 | 0.13176 | 163,810 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.00 | Call | | | 2,839.14000 | 2.83914 | 2,487,750 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.00 | Put | | | 123.16000 | 0.12316 | 153,190 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.01 | Call | | | 2,905.40000 | 2.90540 | 2,552,100 | 14.69 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.01 | Put | | | 115.04000 | 0.11504 | 143,160 | 14.69 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.16 | Call | | | 3,930.60000 | 3.93060 | 3,558,490 | 14.82 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.16 | Put | | | 38.03000 | 0.03803 | 47,340 | 14.82 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.90 | Call | | | 8,978.07000 | 8.97807 | 8,596,650 | 15.35 | 0.00 | 0 | 0 |
| R209 | On | 06/08/2015 | Bond Future | 9.90 | Put | | | 0.02000 | 0.00002 | 0,020 | 15.35 | 0.00 | 0 | 2,914 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Call | | | 4,557.88000 | 4.55788 | 4,303,230 | 15.14 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.16 | Put | | | 1,103.02000 | 1.10302 | 1,189,030 | 15.14 | 0.00 | 0 | 640 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Call | | | 5.03048000 | 5.03048 | 4,764,630 | 15.20 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 9.25 | Put | | | 927.73000 | 0.92773 | 1,002,540 | 15.20 | 0.00 | 0 | 900 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 567.31000 | 0.56731 | 500,840 | 14.29 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 6,397.57000 | 6.39757 | 6,671,760 | 14.29 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 581.53000 | 0.58153 | 513,770 | 14.29 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 6,325.12000 | 6.32512 | 6,598,020 | 14.29 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 596.92000 | 0.59692 | 527,790 | 14.30 | 0.00 | 0 | 0 |
| R209 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 6,253.98000 | 6.25398 | 6,525,510 | 14.30 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 3,421.99000 | 3.42199 | 3,248,600 | 14.79 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 3,387.13000 | 3.38713 | 3,533,110 | 14.79 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 3,460.63000 | 3.46063 | 3,286,090 | 14.80 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 3,348.90000 | 3.34890 | 3,493,730 | 14.80 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 3,383.56000 | 3.38356 | 3,211,330 | 14.78 | 0.00 | 0 | 0 |
| R209 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 3,425.68000 | 3.42568 | 3,572,820 | 14.78 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 5,094 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 33,506 |
| R210 | On | 06/08/2015 | Bond Future | | | 180.72743 | 180.72743 | 180.68032 | 180.68032 | | | 0.00 | 0 | 1,160 |
| R210 | On | 05/11/2015 | Bond Future | | | 181.52837 | 181.52837 | 181.35768 | 181.35768 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,160 |
| R210 | On | 06/08/2015 | Bond Future | 179.01 | Call | | | 1,670.32000 | 1.67032 | 1,717,430 | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2015 | Bond Future | 179.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2015 | Bond Future | 178.99 | Call | | | 1,690.32000 | 1.69032 | 1,737,430 | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2015 | Bond Future | 178.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2015 | Bond Future | 179.00 | Call | | | 1,680.32000 | 1.68032 | 1,727,430 | | 0.00 | 0 | 0 |
| R210 | On | 06/08/2015 | Bond Future | 179.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | 05/11/2015 | Bond Future | 181.99 | Put | | | 632.32000 | 0.63232 | 461,630 | | 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 | | | 642.32000 | 0.64232 | 471,630 | | 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 | | | 652.32000 | 0.65232 | 481,630 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,160 |
| R211 | On | 06/08/2015 | Bond Future | | | 134.36393 | 134.36393 | 134.33196 | 134.33196 | | | 0.00 | 0 | 1,120 |
| R211 | On | 05/11/2015 | Bond Future | | | 136.54436 | 136.54436 | 136.42010 | 136.42010 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R211 | On | 06/08/2015 | Bond Future | 134.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/08/2015 | Bond Future | 134.99 | Put | | | 658.04000 | 0.65804 | 626,070 | | 0.00 | 0 | 0 |
| R211 | On | 06/08/2015 | Bond Future | 135.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/08/2015 | Bond Future | 135.00 | Put | | | 668.04000 | 0.66804 | 636,070 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R211 | On | 06/08/2015 | Bond Future | 135.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 06/08/2015 | Bond Future | 135.01 | Put | | | 678.04000 | 0.67804 | 646,070 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 134.99 | Call | | | 1,430.10000 | 1.43010 | 1,554,360 | | 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 | | | 1,420.10000 | 1.42010 | 1,544,360 | | 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 | | | 1,410.10000 | 1.41010 | 1,534,360 | | 0.00 | 0 | 0 |
| R211 | On | 05/11/2015 | Bond Future | 135.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 1,120 |
| R212 | On | 06/08/2015 | Bond Future | | | 140.89847 | 140.89847 | 140.86230 | 140.86230 | | | 0.00 | 0 | 1,045 |
| R212 | On | 05/11/2015 | Bond Future | | | 143.18498 | 143.18498 | 143.05203 | 143.05203 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 1,045 |
| R212 | On | 06/08/2015 | Bond Future | 140.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2015 | Bond Future | 140.99 | Put | | | 127.70000 | 0.12770 | 91,530 | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2015 | Bond Future | 141.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2015 | Bond Future | 141.00 | Put | | | 137.70000 | 0.13770 | 101,530 | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2015 | Bond Future | 141.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 06/08/2015 | Bond Future | 141.01 | Put | | | 147.70000 | 0.14770 | 111,530 | | 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 | | | 2,947.97000 | 2.94797 | 2,815,020 | | 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 | | | 2,957.97000 | 2.95797 | 2,825,020 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/11/2015 | Bond Future | 145.99 | Put | | | 2,937.97000 | 2.93797 | 2,805,020 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 1,045 |
| R213 | On | 06/08/2015 | Bond Future | | | 8.57932 | 89.70817 | 8.52577 | 90.12077 | | 12.35 | 0.00 | 0 | 17,330 |
| R213 | On | 05/11/2015 | Bond Future | | | 8.63515 | 87.61220 | 8.58689 | 87.97897 | | 12.83 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | | | 8.68523 | 89.11837 | 8.63960 | 89.46056 | | 12.70 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 17,330 |
| R213 | On | 06/08/2015 | Bond Future | 8.49 | Call | | | 727.74000 | 0.72774 | 526,600 | 12.18 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.49 | Put | | | 1,004.89000 | 1.00489 | 1,216,350 | 12.18 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.50 | Call | | | 763.18000 | 0.76318 | 555,880 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.50 | Put | | | 962.72000 | 0.96272 | 1,168,020 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.51 | Call | | | 799.75000 | 0.79975 | 586,290 | 12.20 | 0.00 | 0 | 0 |
| R213 | On | 06/08/2015 | Bond Future | 8.51 | Put | | | 921.78000 | 0.92178 | 1,120,920 | 12.20 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Call | | | 377.16000 | 0.37716 | 325,070 | 12.18 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.74 | Put | | | 7,185.22000 | 7.18522 | 7,499,900 | 12.18 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Call | | | 387.46000 | 0.38746 | 334,230 | 12.18 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 05/11/2015 | Bond Future | 7.75 | Put | | | 7,110.85000 | 7.11085 | 7,424,390 | 12.18 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Call | | | 398.62000 | 0.39862 | 344,170 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 05/11/2015 | Bond Future | 7.76 | Put | | | 7,037.45000 | 7.03745 | 7,349,770 | 12.19 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Call | | | 3,693.49000 | 3.69349 | 3,498,130 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.74 | Put | | | 2,943.09000 | 2.94309 | 3,089,920 | 12.69 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Call | | | 3,733.60000 | 3.73360 | 3,537,020 | 12.70 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.75 | Put | | | 2,908.96000 | 2.90896 | 3,054,570 | 12.70 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Call | | | 3,773.92000 | 3.77392 | 3,576,130 | 12.71 | 0.00 | 0 | 0 |
| R213 | On | 04/02/2016 | Bond Future | 8.76 | Put | | | 2,875.13000 | 2.87513 | 3,019,530 | 12.71 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 17,330 |
| R214 | On | 06/08/2015 | Bond Future | | | 8.72325 | 80.29762 | 8.67449 | 80.70321 | | 15.20 | 0.00 | 0 | 21,886 |
| R214 | On | 05/11/2015 | Bond Future | | | 8.77262 | 78.30289 | 8.72827 | 78.66801 | | 15.80 | 0.00 | 0 | 487 |
| R214 | On | 04/02/2016 | Bond Future | | | 8.81703 | 79.64903 | 8.77487 | 79.99283 | | 15.77 | 0.00 | 0 | 4,320 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 26,693 |
| R214 | On | 06/08/2015 | Bond Future | 8.74 | Call | | | 1,239.73000 | 1.23973 | 977,160 | 15.00 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.74 | Put | | | 695.60000 | 0.69560 | 838,620 | 15.00 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.75 | Call | | | 1,289.01000 | 1.28901 | 1,020,970 | 15.01 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.75 | Put | | | 662.37000 | 0.66237 | 799,920 | 15.01 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.76 | Call | | | 1,339.39000 | 1.33939 | 1,065,960 | 15.02 | 0.00 | 0 | 0 |
| R214 | On | 06/08/2015 | Bond Future | 8.76 | Put | | | 630.37000 | 0.63037 | 762,530 | 15.02 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Call | | | 562.66000 | 0.56266 | 495,320 | 15.02 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 7.99 | Put | | | 7,074.53000 | 7.07453 | 7,372,310 | 15.02 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Call | | | 577.11000 | 0.57711 | 508,420 | 15.02 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.00 | Put | | | 6,995.00000 | 6.99500 | 7,291,430 | 15.02 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Call | | | 592.72000 | 0.59272 | 522,600 | 15.03 | 0.00 | 0 | 0 |
| R214 | On | 05/11/2015 | Bond Future | 8.01 | Put | | | 6,916.80000 | 6.91680 | 7,211,800 | 15.03 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Call | | | 1,197.44000 | 1.19744 | 1,109,150 | 14.99 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 7.99 | Put | | | 8,078.70000 | 8.07870 | 8,334,210 | 14.99 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Call | | | 1,217.27000 | 1.21727 | 1,127,880 | 14.99 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.00 | Put | | | 8,004.78000 | 8.00478 | 8,259,190 | 14.99 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Call | | | 1,238.81000 | 1.23881 | 1,148,270 | 15.00 | 0.00 | 0 | 0 |
| R214 | On | 04/02/2016 | Bond Future | 8.01 | Put | | | 7,932.74000 | 7.93274 | 8,186,000 | 15.00 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 26,693 |
| Total for Bond | | | | | | | | | | | | 526,365,264.79 | 18,200 | 523,315 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 | On | 25/04/2042 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 | On | 31/01/2025 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 | On | 31/01/2038 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 On 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 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | | | 493.33700 | 493.33700 | 495.18900 | 495.18900 | | | 0.00 | 0 | 471 |
| GOVI On 05/11/2015 GOVI | | | 501.38800 | 501.38800 | 502.96900 | 502.96900 | | | 0.00 | 0 | 28 |
| GOVI On 04/02/2016 GOVI | | | 510.00500 | 510.00500 | 511.43600 | 511.43600 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 499 |
| GOVI On 06/08/2015 GOVI | 499.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 499.99 | Put | | | 48,010.00000 | 4.80100 | 66,530,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 500.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 500.00 | Put | | | 48,110.00000 | 4.81100 | 66,630,000 | | 0.00 | 0 | 0 |
| GOVI On 06/08/2015 GOVI | 500.01 | 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 |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| GOVI | On | 06/08/2015 | GOVI | 500.01 | Put | | | 48,210.00000 | 4.82100 | 66,730,000 | | 0.00 | 0 | 0 |
| 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 | | | 270,210.00000 | 27.02100 | 286,020,000 | | 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 | | | 270,310.00000 | 27.03100 | 286,120,000 | | 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 | | | 270,410.00000 | 27.04100 | 286,220,000 | | 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 | | | 5,540.00000 | 0.55400 | 19,850,000 | | 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 | | | 5,640.00000 | 0.56400 | 19,950,000 | | 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 | | | 5,740.00000 | 0.57400 | 20,050,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 499 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 499 |
| AL37 | On | 06/08/2015 | Index Future | | | 459.46700 | 459.46700 | 460.64200 | 460.64200 | | | 0.00 | 0 | 26 |
| AL37 | On | 05/11/2015 | Index Future | | | 466.96500 | 466.96500 | 467.88000 | 467.88000 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 26 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 26 |
| AL7T | On | 06/08/2015 | Index Future | | | 543.71100 | 543.71100 | 546.17100 | 546.17100 | | | 0.00 | 0 | 1 |
| AL7T | On | 05/11/2015 | Index Future | | | 552.58400 | 552.58400 | 554.75300 | 554.75300 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 1 |
| ALBI | On | 06/08/2015 | Index Future | | | 497.28300 | 497.28300 | 499.21500 | 499.21500 | | | 0.00 | 0 | 508 |
| ALBI | On | 05/11/2015 | Index Future | | | 505.39800 | 505.39800 | 507.05900 | 507.05900 | | | 0.00 | 0 | 103 |
| ALBI | On | 04/02/2016 | Index Future | | | 514.08400 | 514.08400 | 515.59500 | 515.59500 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 611 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 611 |
| IGOV | On | 06/08/2015 | Index Future | | | 230.09200 | 230.09200 | 230.00200 | 230.00200 | | | 69,027,600.00 | 30 | 1,038 |
| IGOV | On | 05/11/2015 | Index Future | | | 233.86600 | 233.86600 | 233.61600 | 233.61600 | | | 0.00 | 0 | 17 |
| IGOV | On | 04/02/2016 | Index Future | | | 237.90400 | 237.90400 | 237.54900 | 237.54900 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 69,027,600.00 | 30 | 1,055 |
| Total For IGOV | | | | | | | | | | | | 69,027,600.00 | 30 | 1,055 |
| ILBI | On | 06/08/2015 | Index Future | | | 624.16200 | 624.16200 | 623.95300 | 623.95300 | | | 0.00 | 0 | 159 |
| ILBI | On | 05/11/2015 | Index Future | | | 634.49300 | 634.49300 | 634.05300 | 634.05300 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | | | | 0.00 | 0 | 159 |
| Total For ILBI | | | | | | | | | | | | 0.00 | 0 | 159 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------|--------------------|--------------------|
| Total for Index | | | | | | | | | 69,027,600.00 | 30 | 1,852 |
| JIBAR F On 19/08/2015 Jibar Future | | | 6.33000 | 93.67000 | 6.24000 | 93.76000 | | | 0.00 | 0 | 0 |
| JIBAR F On 16/09/2015 Jibar Future | | | 6.36000 | 93.64000 | 6.28000 | 93.72000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/10/2015 Jibar Future | | | 6.48000 | 93.52000 | 6.40000 | 93.60000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/11/2015 Jibar Future | | | 6.51000 | 93.49000 | 6.44000 | 93.56000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/12/2015 Jibar Future | | | 6.63000 | 93.37000 | 6.56000 | 93.44000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/02/2016 Jibar Future | | | 6.76000 | 93.24000 | 6.68000 | 93.32000 | | | 0.00 | 0 | 2,000 |
| JIBAR F On 16/03/2016 Jibar Future | | | 6.87000 | 93.13000 | 6.77000 | 93.23000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/06/2016 Jibar Future | | | 7.07000 | 92.93000 | 6.97000 | 93.03000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/09/2016 Jibar Future | | | 7.25000 | 92.75000 | 7.15000 | 92.85000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/12/2016 Jibar Future | | | 7.37000 | 92.63000 | 7.29000 | 92.71000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/03/2017 Jibar Future | | | 7.48000 | 92.52000 | 7.41000 | 92.59000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/06/2017 Jibar Future | | | 7.60000 | 92.40000 | 7.55000 | 92.45000 | | | 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 |
| Total for Derivatives : | | | | | | | | | 595,392,864.79 | 18,230 | 527,666 |
| AA02 On 28/03/2016 Spot Bond | | | | 100.52932 | | 100.53497 | | | 0.00 | 0 | 0 |
| Total AA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA02 | | | | | | | | | 0.00 | 0 | 0 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.71542 | | 100.71665 | | | 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 | | | 9.13000 | 103.65418 | 9.05500 | 103.85870 | | | 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 | | | | 100.26657 | | 100.27451 | | | 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 | | | 9.28000 | 103.61141 | 9.21000 | 103.89345 | | 3,712,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total AA07 SPOT | | | | | | | | 3,712,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total For AA07 | | | | | | | | 3,712,000,000,000.00 | | 400,000,000 | 200,000,000 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 110.14600 | 10.00000 | 110.11800 | | | 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 | | | | 101.46189 | | 101.45027 | | | 0.00 | 0 | 0 |
| Total AB010 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 AB010 | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.27477 | | 100.26048 | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.52000 | 98.12104 | 9.44500 | 98.30125 | | | 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 | 11.18494 | 100.00000 | 11.15785 | | | 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 | 102.02872 | 10.84000 | 101.99946 | | | 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 | 8.65828 | 100.00000 | 8.64114 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.29711 | | 100.27953 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 8.74000 | 104.87039 | 8.66500 | 104.96866 | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.21000 | 279.24630 | 2.21000 | 279.15053 | | 265,200,000,000.00 | | 120,000,000 | 60,000,000 |
| Total ABCPI3 SPOT | | | | | | | | 265,200,000,000.00 | | 120,000,000 | 60,000,000 |
| Total For ABCPI3 | | | | | | | | 265,200,000,000.00 | | 120,000,000 | 60,000,000 |
| ABFN06 On 17/03/2016 Spot Bond | | | | 101.16058 | | 101.16210 | | | 0.00 | 0 | 0 |
| Total ABFN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN06 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 101.07118 | | 101.07106 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.89365 | | 100.89228 | | | 0.00 | 0 | 0 |
| Total ABFN08 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 ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2026 Spot Bond | | | | 100.91629 | | 100.91437 | | | | 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 | | | | 98.79710 | | 98.51221 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| ABFN1: On 09/04/2017 Spot Bond | | | | 100.20583 | | 100.21338 | | | | 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 | | | | 99.89952 | | 99.90595 | | | | 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 | | | | 101.58553 | | 101.57306 | | | | 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 | | | | 101.62687 | | 101.61386 | | | | 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 | | | 1.95000 | 178.47137 | 1.95000 | 178.41142 | | | | 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 | 178.33512 | 2.17000 | 178.27412 | | | | 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 | 190.68637 | 1.82000 | 190.62299 | | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.13625 | 82.21142 | 8.06125 | 82.33688 | | | | 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 | | | 8.13625 | 82.21142 | 8.06125 | 82.33688 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN38 On 17/08/2015 Spot Bond | | | | 100.49000 | | 100.14000 | | | | 0.00 | 0 | 0 |
| Total ABN38 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 ABN38 | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.78880 | | 100.78862 | | | 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 | | | | 99.79000 | | 99.05000 | | | 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 | | | | 98.90000 | | 97.84000 | | | 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 | | | | 98.38000 | | 97.16000 | | | 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 | | | | 96.97000 | | 95.39000 | | | 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 | | | | 97.32000 | | 95.58000 | | | 0.00 | 0 | 0 |
| Total ABN46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN46 | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.43126 | | 100.43744 | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.30036 | | 100.30836 | | | 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 | | | | 95.96000 | | 94.14000 | | | 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 |
| Total ABN51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN51 | | | | | | | | | 0.00 | 0 | 0 |
| ABN52 On 18/05/2016 Spot Bond | | | | 95.26000 | | 93.30000 | | | 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 | | | | 94.97000 | | 92.97000 | | | 0.00 | 0 | 0 |
| Total ABN53 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 ABN53 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN54 On 14/06/2016 Spot Bond | | | | 94.70000 | | 92.65000 | | | | 0.00 | 0 | 0 |
| Total ABN54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN54 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.56982 | | 100.57331 | | | | 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 | | | 6.92000 | 105.78731 | 6.78500 | 105.78643 | | | | 0.00 | 0 | 0 |
| Total ABN56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN56 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.25686 | | 100.26413 | | | | 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 | | | | 92.96000 | | 90.79000 | | | | 0.00 | 0 | 0 |
| Total ABN59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN59 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN60 On 23/08/2016 Spot Bond | | | | 92.73000 | | 90.47000 | | | | 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 | | | 2.53000 | 112.51198 | 2.55000 | 112.27962 | | | | 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 | | | 2.41000 | 166.51065 | 2.41000 | 166.45265 | | | | 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 | 216.30192 | 2.46000 | 216.22625 | | | | 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 |
| Total ABN64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN64 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 91.43000 | | 88.89000 | | | | 0.00 | 0 | 0 |
| Total ABN66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN66 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.63500 | 93.18074 | 9.56000 | 93.52968 | | | | 0.00 | 0 | 0 |
| Total ABN67 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 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 | | | | 103.79000 | | 100.46000 | | | 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 | | | | 59.61000 | | 60.41000 | | | 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 | | | | 101.70574 | | 103.55136 | | | 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 | | | | 99.29000 | | 95.99000 | | | 0.00 | 0 | 0 |
| Total ABN73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN73 | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 109.37000 | | 109.21500 | | | 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 | 107.01111 | 9.63000 | 106.98361 | | | 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 | | | | 102.96000 | | 99.47000 | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | 0.00 | 0 | 0 |
| ABN78 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN78 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.55500 | 107.54635 | 9.48500 | 108.02196 | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.98500 | 92.43114 | 8.91500 | 92.69691 | | | 0.00 | 0 | 0 |
| Total ABN80 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 ABN80 | | | | | | | | | 0.00 | 0 | 0 |
| ABN81 On 05/07/2016 Spot Bond | | | | 98.20000 | | 98.28000 | | | 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 | | | | 110.68000 | | 110.57000 | | | 0.00 | 0 | 0 |
| Total ABN82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN82 | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | 0.00 | 0 | 0 |
| ABN84 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN84 | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 9.65000 | 106.86901 | 9.58000 | 107.34007 | | | 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 | | | | 93.09000 | | 90.80000 | | | 0.00 | 0 | 0 |
| Total ABN88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN88 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 101.03914 | | 101.03543 | | | 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 | | | | 99.95455 | | 99.93299 | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.29000 | 107.27435 | 8.21500 | 107.42964 | | 86,216,000,000.00 | 10,400,000 | 1,420,400,000 | |
| Total ABS10 SPOT | | | | | | | | 86,216,000,000.00 | 10,400,000 | 1,420,400,000 | |
| Total For ABS10 | | | | | | | | 86,216,000,000.00 | 10,400,000 | 1,420,400,000 | |
| ABS11 On 09/04/2021 Spot Bond | | | 9.46000 | 102.70405 | 9.39000 | 102.98167 | | 435,160,000,000.00 | 46,000,000 | 523,000,000 | |
| Total ABS11 SPOT | | | | | | | | 435,160,000,000.00 | 46,000,000 | 523,000,000 | |

| 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 ABS11 | | | | | | | | | 435,160,000,000.00 | 46,000,000 | 523,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.25000 | 101.92508 | 9.18000 | 102.16702 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.69000 | 101.89699 | 9.62000 | 102.21423 | | | 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 | | | 9.16000 | 97.59215 | 9.09000 | 97.83170 | | | 143,812,000,000.00 | 15,700,000 | 4,425,700,000 |
| Total ABS6 SPOT | | | | | | | | | 143,812,000,000.00 | 15,700,000 | 4,425,700,000 |
| Total For ABS6 | | | | | | | | | 143,812,000,000.00 | 15,700,000 | 4,425,700,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.75000 | 96.96569 | 9.68000 | 97.39053 | | | 1,170,000,000,000.00 | 120,000,000 | 1,620,000,000 |
| Total ABS7 SPOT | | | | | | | | | 1,170,000,000,000.00 | 120,000,000 | 1,620,000,000 |
| Total For ABS7 | | | | | | | | | 1,170,000,000,000.00 | 120,000,000 | 1,620,000,000 |
| ABS9 On 17/03/2016 Spot Bond | | | 7.63500 | 104.45180 | 7.49500 | 104.51740 | | | 0.00 | 0 | 0 |
| Total ABS9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS9 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.02000 | 282.92748 | 2.02000 | 282.83188 | | | 606,000,000,000.00 | 300,000,000 | 300,000,000 |
| Total ABS12 SPOT | | | | | | | | | 606,000,000,000.00 | 300,000,000 | 300,000,000 |
| Total For ABS12 | | | | | | | | | 606,000,000,000.00 | 300,000,000 | 300,000,000 |
| ABS13 On 31/01/2017 Spot Bond | | | 1.36500 | 132.97445 | 1.36500 | 132.93183 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 2.00000 | 136.42738 | 2.00000 | 136.38127 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.01061 | 100.00000 | 0.01059 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL028 On 15/09/2015 Spot Bond | | | 11.08000 | 105.21689 | 10.94500 | 105.20420 | | | 0.00 | 0 | 0 |
| Total ACL028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL028 | | | | | | | | | 0.00 | 0 | 0 |
| ACL029 On 20/08/2015 Spot Bond | | | | 101.93823 | | 101.92074 | | | 0.00 | 0 | 0 |
| Total ACL029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL029 | | | | | | | | | 0.00 | 0 | 0 |
| ACL02U On 20/03/2018 Spot Bond | | | 100.00000 | 9.44216 | 100.00000 | 9.41928 | | | 0.00 | 0 | 0 |
| Total ACL02U 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 ACL02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL030 On 20/08/2015 Spot Bond | | | | 101.98588 | | 101.96770 | | | | 0.00 | 0 | 0 |
| Total ACL033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL033 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL036 On 20/08/2015 Spot Bond | | | | 102.66175 | | 102.63367 | | | | 0.00 | 0 | 0 |
| Total ACL036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL036 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL031 On 20/03/2016 Spot Bond | | | 100.00000 | 56.27965 | 100.00000 | 56.14331 | | | | 0.00 | 0 | 0 |
| Total ACL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL03U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL042 On 20/08/2015 Spot Bond | | | | 101.89057 | | 101.87378 | | | | 0.00 | 0 | 0 |
| Total ACL042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL042 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 75.37265 | | 73.32892 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL041 On 20/06/2016 Spot Bond | | | 100.00000 | 56.27965 | 100.00000 | 56.14331 | | | | 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 | | | | 98.94666 | | 98.92678 | | | | 0.00 | 0 | 0 |
| Total ACL073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL073 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL074 On 20/09/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL074 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL076 On 20/09/2015 Spot Bond | | | | 100.86602 | | 100.86371 | | | | 0.00 | 0 | 0 |
| Total ACL076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL076 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL077 On 20/09/2015 Spot Bond | | | | 100.94906 | | 100.94446 | | | | 0.00 | 0 | 0 |
| Total ACL077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL077 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL078 On 20/09/2015 Spot Bond | | | | 100.82896 | | 100.82768 | | | | 0.00 | 0 | 0 |
| Total ACL078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL078 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL080 On 20/09/2015 Spot Bond | | | | 100.85400 | | 100.85202 | | | | 0.00 | 0 | 0 |
| Total ACL080 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 ACL080 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL081 On 20/09/2015 Spot Bond | | | | 100.86501 | | 100.86273 | | | | 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 | | | | 99.97549 | | 99.95175 | | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 99.97549 | | 99.95175 | | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 99.97535 | | 99.95148 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL085 On 30/07/2017 Spot Bond | | | | 99.97535 | | 99.95148 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 99.97562 | | 99.95203 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 20/12/2015 Spot Bond | | | | 97.31302 | | 97.29436 | | | | 0.00 | 0 | 0 |
| Total ACL088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL088 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL092 On 26/12/2015 Spot Bond | | | | 100.70830 | | 100.71008 | | | | 0.00 | 0 | 0 |
| Total ACL092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL092 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.83901 | | 100.83745 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.86378 | | 100.86153 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.87374 | | 100.87121 | | | | 0.00 | 0 | 0 |
| Total ACL097 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 ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.85374 | | 100.85176 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.80895 | | 100.80822 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 9.46000 | 102.97578 | 9.39000 | 103.20233 | | | | 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 | | | | 91.59525 | | 91.57520 | | | | 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 | | | | 196.49702 | | 192.41627 | | | | 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 | | | | 196.57193 | | 192.48905 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.82887 | | 100.82758 | | | | 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 | | | | 101.74626 | | 101.74793 | | | | 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 | | | | 101.25901 | | 101.25169 | | | | 0.00 | 0 | 0 |
| Total ACL137 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 ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 20/09/2021 Spot Bond | | | | 101.74552 | | 101.74722 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 30/07/2017 Spot Bond | | | | 100.57936 | | 100.62640 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.32968 | | 100.30732 | | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | | 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 | | | | 101.79113 | | 101.79119 | | | | 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 | | | | 101.71759 | | 101.71943 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For ACL144 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| ACL145 On 20/12/2021 Spot Bond | | | | 100.83189 | | 100.83052 | | | | 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 | | | | 101.63906 | | 101.64001 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.81409 | | 100.81321 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.77899 | | 100.77908 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 103.61540 | 10.23000 | 103.58731 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL162 On 20/09/2015 Spot Bond | | | | 100.76082 | | 100.76141 | | | | 0.00 | 0 | 0 |
| Total ACL162 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 ACL162 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16f On 20/06/2017 Spot Bond | | | | 114.82697 | | 122.11248 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.59500 | 101.67829 | 9.52000 | 101.89284 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16f On 20/06/2017 Spot Bond | | | | 100.81100 | | 100.81021 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16f On 20/06/2017 Spot Bond | | | 1.75000 | 119.96966 | 1.75000 | 119.93000 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17c On 20/06/2017 Spot Bond | | | | 100.78517 | | 100.78391 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17c On 20/06/2019 Spot Bond | | | | 100.80991 | | 100.80798 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17f On 20/06/2019 Spot Bond | | | | 100.76040 | | 100.75984 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.87132 | | 100.86938 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18g On 20/06/2017 Spot Bond | | | | 102.07757 | | 102.07972 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18c On 20/06/2019 Spot Bond | | | | 100.75149 | | 100.75117 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18c On 20/09/2017 Spot Bond | | | | 101.60399 | | 101.60455 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18f On 20/09/2022 Spot Bond | | | | 100.80496 | | 100.80317 | | | | 0.00 | 0 | 0 |
| Total ACL185 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 ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2016 Spot Bond | | | | 100.79339 | | 100.79309 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.83579 | | 100.83432 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.84880 | | 100.84697 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL191 On 20/09/2015 Spot Bond | | | | 100.82431 | | 100.82690 | | | | 0.00 | 0 | 0 |
| Total ACL191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL191 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL192 On 20/12/2015 Spot Bond | | | | 101.01154 | | 101.01401 | | | | 0.00 | 0 | 0 |
| Total ACL192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL192 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.85190 | | 100.84998 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.85190 | | 100.84998 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.88895 | | 100.88484 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.79011 | | 100.78873 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.90115 | | 100.89788 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 102.33163 | | 102.33178 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.88895 | | 100.88484 | | | | 0.00 | 0 | 0 |
| Total ACL199 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 ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 21/11/2016 Spot Bond | | | | 98.71781 | | 98.69828 | | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.86893 | | 100.86654 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.84946 | | 100.84643 | | | | 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 | | | | 141.94911 | | 139.09230 | | | | 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 | | | | 142.97726 | | 140.09959 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2016 Spot Bond | | | | 100.74059 | | 100.74057 | | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL206 On 20/03/2018 Spot Bond | | | | 100.73364 | | 100.73381 | | | | 0.00 | 0 | 0 |
| Total ACL206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL206 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/05/2018 Spot Bond | | | | 101.36580 | | 101.35665 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/09/2018 Spot Bond | | | | 100.75247 | | 100.75213 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/06/2018 Spot Bond | | | | 99.88912 | | 99.88761 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For ACL212 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| ACL213 On 20/09/2020 Spot Bond | | | | 100.78517 | | 100.78391 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2018 Spot Bond | | | | 100.74157 | | 100.74152 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.74157 | | 100.74152 | | | | 0.00 | 0 | 0 |
| Total ACL215 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 ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/12/2018 Spot Bond | | | | 100.74059 | | 100.74057 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.81988 | | 100.81884 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 101.79328 | | 101.77782 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.04584 | | 100.02254 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.04511 | | 100.02218 | | | | 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 | | | | 101.17185 | | 101.16526 | | | | 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 | | | | 99.95582 | | 99.93549 | | | | 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 | | | | 99.95744 | | 99.93778 | | | | 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 | | | | 101.49931 | | 101.48799 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| AER01U On 18/11/2016 Spot Bond | | | 100.00000 | 39.02048 | 100.00000 | 38.92595 | | | | 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 | 14.14130 | 100.00000 | 14.10704 | | | | 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 | 1.53869 | 100.00000 | 1.53496 | | | | 0.00 | 0 | 0 |
| Total AFS2U 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 AFS2U | | | | | | | | | 0.00 | 0 | 0 |
| AHF1A On 21/11/2015 Spot Bond | | | | 101.39533 | | 101.38358 | | | 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 | | | | 101.53570 | | | | | 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 | | | | 101.62922 | | | | | 0.00 | 0 | 0 |
| Total AHF1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF1C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/10/2015 Spot Bond | | | | 100.16034 | | 100.16926 | | | 0.00 | 0 | 0 |
| Total AHF2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2015 Spot Bond | | | | 100.17856 | | 100.18541 | | | 0.00 | 0 | 0 |
| Total AHF2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C On 18/10/2015 Spot Bond | | | | 100.20280 | | 100.20690 | | | 0.00 | 0 | 0 |
| Total AHF2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2039 Spot Bond | | | | 100.15048 | | 100.16159 | | | 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 | | | 8.07500 | 100.78052 | 8.00000 | 100.81017 | | | 0.00 | 0 | 0 |
| Total AHF3A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B On 18/10/2039 Spot Bond | | | | 100.20070 | | 100.20609 | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/10/2039 Spot Bond | | | | 100.23729 | | 100.23852 | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01U On 15/04/2020 Spot Bond | | | 100.00000 | 40.58903 | 100.00000 | 40.45132 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AU On 15/04/2020 Spot Bond | | | 100.00000 | 10.44360 | 100.00000 | 10.40817 | | | 0.00 | 0 | 0 |
| Total AHL1AU 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 AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 9.16500 | 101.37964 | 9.09000 | 101.58032 | | | 1,997,970,000,000.00 | 218,000,000 | 2,999,000,000 |
| Total AIR01 SPOT | | | | | | | | | 1,997,970,000,000.00 | 218,000,000 | 2,999,000,000 |
| Total For AIR01 | | | | | | | | | 1,997,970,000,000.00 | 218,000,000 | 2,999,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.65000 | 113.74434 | 9.58000 | 114.11913 | | | 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 | | | 7.65500 | 106.06020 | 7.51500 | 106.12318 | | | 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 | | | 9.37500 | 100.77005 | 9.30000 | 101.18826 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 14.27449 | 100.00000 | 14.24290 | | | 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 | | | 9.97000 | 101.86057 | 9.91500 | 102.25725 | | | 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 | | | 2.66000 | 170.61339 | 2.66000 | 170.55281 | | | 212,800,000,000.00 | 80,000,000 | 40,000,000 |
| Total AIRL01 SPOT | | | | | | | | | 212,800,000,000.00 | 80,000,000 | 40,000,000 |
| Total For AIRL01 | | | | | | | | | 212,800,000,000.00 | 80,000,000 | 40,000,000 |
| ANG01 On 09/12/2016 Spot Bond | | | | 101.10404 | | 101.09884 | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.69052 | | 100.69285 | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.74403 | | 100.74470 | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | 0.00 | 0 | 0 |
| ASN00 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | 0.00 | 0 | 0 |
| ASN00 On 22/03/2016 Spot Bond | | | | 100.74926 | | 100.75141 | | | 0.00 | 0 | 0 |
| Total ASN004 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 ASN004 | | | | | | | | | 0.00 | 0 | 0 |
| ASN004 On 28/02/2017 Spot Bond | | | | 101.74335 | | 101.72619 | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 20/12/2016 Spot Bond | | | | 100.78613 | | 100.75085 | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | 0.00 | 0 | 0 |
| ASN010 On 20/03/2019 Spot Bond | | | | 100.77898 | | 100.77907 | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/06/2017 Spot Bond | | | | 101.12809 | | 101.08377 | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 On 09/12/2015 Spot Bond | | | | 101.44787 | | 101.44730 | | | 0.00 | 0 | 0 |
| Total ASN013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN013 | | | | | | | | | 0.00 | 0 | 0 |
| ASN013 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | 0.00 | 0 | 0 |
| ASN014 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | 0.00 | 0 | 0 |
| ASN015 On 11/04/2017 Spot Bond | | | | 94.14000 | | 91.39000 | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | 0.00 | 0 | 0 |
| ASN016 On 09/03/2016 Spot Bond | | | | 101.19263 | | 101.19205 | | | 0.00 | 0 | 0 |
| Total ASN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN017 | | | | | | | | | 0.00 | 0 | 0 |
| ASN017 On 09/06/2017 Spot Bond | | | | 114.22679 | | 115.28675 | | | 0.00 | 0 | 0 |
| Total ASN020 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 ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 2.71000 | 235.18195 | 2.71000 | 235.09811 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/07/2017 Spot Bond | | | | 114.05260 | | 114.94709 | | | | 0.00 | 0 | 0 |
| Total ASN023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN023 | | | | | | | | | | 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 07/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN025 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 99.46711 | | 99.46328 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 14/08/2017 Spot Bond | | | | 113.05650 | | 114.37092 | | | | 0.00 | 0 | 0 |
| Total ASN031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN031 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 114.13935 | | 115.64669 | | | | 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 | | | | 101.74716 | | 101.72961 | | | | 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 | 208.52540 | 2.72500 | 208.45097 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 100.69694 | | 100.69812 | | | | 0.00 | 0 | 0 |
| Total ASN046 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 ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 24/09/2016 Spot Bond | | | | 100.69742 | | 100.69991 | | | | 0.00 | 0 | 0 |
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 13/10/2016 Spot Bond | | | | 100.30249 | | 100.31035 | | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.25045 | | 100.25823 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.12875 | | 100.13652 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | 100.02136 | | 99.99973 | | | | 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 | | | | 99.97851 | | 99.95834 | | | | 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 | | | | 98.50714 | | 98.50568 | | | | 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 | | | | 100.01641 | | 100.01657 | | | | 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 | | | | 101.15484 | | 101.14689 | | | | 0.00 | 0 | 0 |
| Total ASN066 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 ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN066 On 15/06/2018 Spot Bond | | | | 100.88420 | | 100.88339 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN068 On 07/02/2020 Spot Bond | | | | 99.80067 | | 99.78244 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN069 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 |
| ASN070 On 30/06/2016 Spot Bond | | | | 100.83350 | | 100.84117 | | | | 0.00 | 0 | 0 |
| Total ASN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN072 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN072 On 20/07/2018 Spot Bond | | | | 93.96590 | | 91.02515 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN073 On 02/07/2016 Spot Bond | | | | 100.49702 | | 100.50302 | | | | 0.00 | 0 | 0 |
| Total ASN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN074 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35U On 20/12/2016 Spot Bond | | | 100.00000 | 38.55663 | 100.00000 | 38.47129 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38U On 20/12/2017 Spot Bond | | | 100.00000 | 22.31160 | 100.00000 | 22.25755 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39U On 20/12/2017 Spot Bond | | | 100.00000 | 22.40677 | 100.00000 | 22.35249 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40U On 20/12/2017 Spot Bond | | | 100.00000 | 21.97851 | 100.00000 | 21.92527 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43U On 10/03/2017 Spot Bond | | | 100.00000 | 30.83437 | 100.00000 | 30.75967 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN49U On 19/09/2016 Spot Bond | | | 100.00000 | 41.52034 | 100.00000 | 41.41974 | | | | 0.00 | 0 | 0 |
| Total ASN49U 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 ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 17.15172 | 100.00000 | 17.11017 | | | | 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 | 40.77845 | 100.00000 | 40.67967 | | | | 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 | 58.97862 | 100.00000 | 58.83574 | | | | 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 | 1.08131 | 100.00000 | 1.07700 | | | | 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 | | | | 100.92382 | | 100.92314 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 20/03/2016 Spot Bond | | | | 100.68106 | | 100.68267 | | | | 0.00 | 0 | 0 |
| Total BAR003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR003 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.97022 | | 100.97500 | | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.16500 | 104.87692 | 9.09000 | 105.05666 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.77480 | | 100.78482 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW15 On 01/02/2016 Spot Bond | | | | 100.07757 | | 100.06238 | | | | 0.00 | 0 | 0 |
| Total BAW15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.98745 | | 100.98307 | | | | 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 | | | | 101.36099 | | 101.35680 | | | | 0.00 | 0 | 0 |
| Total BAW18 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 BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.66000 | 100.97670 | 9.59000 | 101.23802 | | | 966,000,000,000.00 | 100,000,000 | 1,100,000,000 |
| Total BAW19 SPOT | | | | | | | | | 966,000,000,000.00 | 100,000,000 | 1,100,000,000 |
| Total For BAW19 | | | | | | | | | 966,000,000,000.00 | 100,000,000 | 1,100,000,000 |
| BAW2 On 02/10/2015 Spot Bond | | | 6.91000 | 104.54848 | 6.77500 | 104.55414 | | | 0.00 | 0 | 0 |
| Total BAW2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW2 | | | | | | | | | 0.00 | 0 | 0 |
| BAW20 On 15/01/2016 Spot Bond | | | 100.00000 | 82.51121 | 100.00000 | 82.32662 | | | 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 | | | 9.81000 | 100.70970 | 9.74000 | 101.01545 | | | 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 | | | | 102.80199 | | 102.80755 | | | 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 | | | 8.89000 | 105.21791 | 8.81500 | 105.34091 | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA0 On 31/03/2016 Spot Bond | | | 10.95137 | 101.64513 | 10.87699 | 101.64610 | | | 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 | | | 10.90014 | 100.96357 | 10.74598 | 100.94794 | | | 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 | | | 10.97433 | 100.97967 | 10.83137 | 100.97359 | | | 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 | | | | 100.84206 | | 100.83660 | | | 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 | | | 11.04851 | 100.96129 | 10.91275 | 100.95926 | | | 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 | | | 11.81726 | 100.84689 | 11.74332 | 100.96938 | | | 0.00 | 0 | 0 |
| Total BAYA08 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 BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2015 Spot Bond | | | | 100.86160 | | 100.85546 | | | | 0.00 | 0 | 0 |
| Total BAYA09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA09 On 31/12/2015 Spot Bond | | | | 100.86160 | | 100.85546 | | | | 0.00 | 0 | 0 |
| Total BAYA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA10 On 31/03/2016 Spot Bond | | | | 100.86167 | | 100.85553 | | | | 0.00 | 0 | 0 |
| Total BAYA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA11 On 31/03/2016 Spot Bond | | | 11.20137 | 100.78502 | 11.12699 | 100.78528 | | | | 0.00 | 0 | 0 |
| Total BAYA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA12 On 31/03/2016 Spot Bond | | | 11.13634 | 101.03861 | 11.05201 | 101.03891 | | | | 0.00 | 0 | 0 |
| Total BAYA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA13 On 30/09/2015 Spot Bond | | | 10.90014 | 100.96357 | 10.74598 | 100.94794 | | | | 0.00 | 0 | 0 |
| Total BAYA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA14 On 30/06/2016 Spot Bond | | | 11.06000 | 101.15606 | 11.06000 | 101.12583 | | | | 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 | | | 10.25502 | 100.89832 | 10.18353 | 100.91703 | | | | 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 | | | | 101.58494 | | 101.58243 | | | | 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 | | | | 100.82357 | | 100.79481 | | | | 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 | | | | 100.82357 | | 100.79481 | | | | 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 |

| Contract 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 BAYA22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA22 On 30/06/2017 Spot Bond | | | 7.87922 | 103.50965 | 7.17967 | 104.22142 | | | | 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 | | | 11.66500 | 99.88835 | 11.59000 | 99.98414 | | | | 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 | | | 11.59000 | 98.21053 | 11.51500 | 98.32032 | | | | 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 | | | | 100.74461 | | 100.74259 | | | | 0.00 | 0 | 0 |
| Total BAYA29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA29 On 31/12/2015 Spot Bond | | | 9.28000 | 100.72557 | 9.28000 | 100.70046 | | | | 0.00 | 0 | 0 |
| Total BAYA30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA30 On 31/12/2018 Spot Bond | | | | 100.78787 | | 100.78371 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/03/2018 Spot Bond | | | 11.46500 | 97.97693 | 11.39000 | 98.09962 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | | 100.76485 | | 100.76150 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.78403 | | 100.78001 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.78403 | | 100.78001 | | | | 0.00 | 0 | 0 |
| Total BAYA35 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 BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 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 |
| BAYA36 On 31/03/2016 Spot Bond | | | | 100.75563 | | 100.75262 | | | | 0.00 | 0 | 0 |
| Total BAYA37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA37 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 30/09/2018 Spot Bond | | | | 100.80275 | | 100.79867 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 99.99590 | | 99.99590 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.80275 | | 100.79867 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 31/03/2017 Spot Bond | | | | 100.75717 | | 100.75410 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.77580 | | 100.77269 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2019 Spot Bond | | | | 100.80285 | | 100.79877 | | | | 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 | | | | 100.62737 | | 100.62950 | | | | 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 | | | | 100.64941 | | 100.65013 | | | | 0.00 | 0 | 0 |
| Total BAYA48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA48 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB02 On 31/03/2016 Spot Bond | | | 13.95137 | 101.87239 | 13.87699 | 101.86493 | | | | 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 | | | 15.22788 | 101.36861 | 15.15487 | 101.42009 | | | | 0.00 | 0 | 0 |
| Total BAYB03 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 BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/03/2017 Spot Bond | | | 14.11401 | 101.21682 | 14.04086 | 101.24226 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/06/2019 Spot Bond | | | | 101.03195 | | 101.01915 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/12/2019 Spot Bond | | | | 101.03195 | | 101.01915 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/03/2020 Spot Bond | | | | 101.03195 | | 101.01915 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2020 Spot Bond | | | | 101.06985 | | 101.05571 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2018 Spot Bond | | | | 100.89880 | | 100.89072 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1 On 31/12/2016 Spot Bond | | | 100.00000 | 37.25078 | 100.00000 | 37.18010 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 20.05197 | 100.00000 | 20.00339 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 18.24955 | 100.00000 | 18.20534 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 11.26516 | 100.00000 | 11.23786 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 11.26516 | 100.00000 | 11.23786 | | | | 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 | 13.62010 | 100.00000 | 13.58711 | | | | 0.00 | 0 | 0 |
| Total BAYD5U 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 BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.80159 | 100.00000 | 11.77300 | | | | 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 | | | | 100.12665 | | 100.13748 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.41133 | | 100.41831 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ07 On 15/04/2016 Spot Bond | | | | 100.23868 | | 100.24933 | | | | 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 | 9.77027 | 100.00000 | 9.74660 | | | | 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 | 9.77027 | 100.00000 | 9.74660 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP95I On 21/08/2015 Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | | 0.00 | 0 | 0 |
| Total BCP95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP95U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP96I On 04/09/2015 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | | 0.00 | 0 | 0 |
| Total BCP96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP96U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP97I On 23/10/2015 Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | | 0.00 | 0 | 6,800,000,000 |
| Total BCP97U SPOT | | | | | | | | | | 0.00 | 0 | 6,800,000,000 |
| Total For BCP97U | | | | | | | | | | 0.00 | 0 | 6,800,000,000 |
| BD0202 On 31/12/2018 Spot Bond | | | 1.92000 | 184.72682 | 1.92000 | 184.66497 | | | | 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 | | | 8.17000 | 161.76226 | 8.10000 | 163.11951 | | | | 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 | | | 8.17000 | 162.12617 | 8.10000 | 163.47231 | | | | 0.00 | 0 | 0 |
| Total BD0206 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 BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD030: On 18/04/2028 Spot Bond | | | 8.55500 | 98.90888 | 8.48500 | 99.41247 | | | | 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 |
| BEER0: On 28/03/2018 Spot Bond | | | 8.26500 | 99.68710 | 8.19000 | 99.83890 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A 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 |
| BG22A: On 21/07/2016 Spot Bond | | | | 100.13638 | | 100.14596 | | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A: On 21/07/2016 Spot Bond | | | | 100.60806 | | 100.61874 | | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22B On 21/07/2016 Spot Bond | | | | 100.15038 | | 100.15817 | | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | | 100.16113 | | 100.16754 | | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22D On 21/07/2016 Spot Bond | | | | 100.19088 | | 100.19343 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22Y On 21/07/2016 Spot Bond | | | 100.00000 | 52.20318 | 100.00000 | 52.07671 | | | | 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 | | | | 99.97987 | | 99.96105 | | | | 0.00 | 0 | 0 |
| Total BG32A2 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 BG32A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 99.97944 | | 99.96022 | | | | 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 | | | | 99.97930 | | 99.95994 | | | | 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 | | | | 99.97759 | | 99.95663 | | | | 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 | | | | 99.97531 | | 99.95220 | | | | 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 | 40.85968 | 100.00000 | 40.75961 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32Y On 30/10/2016 Spot Bond | | | 100.00000 | 40.85968 | 100.00000 | 40.75961 | | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 100.93199 | | 100.93007 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 100.94989 | | 100.94756 | | | | 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 | | | 8.39000 | 103.84754 | 8.31500 | 103.93734 | | | | 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 | | | | 101.00356 | | 100.99999 | | | | 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 | | | | 101.09879 | | 101.09301 | | | | 0.00 | 0 | 0 |
| Total BG42C 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 BG42C | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 23.33341 | 100.00000 | 23.27688 | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | 0.00 | 0 | 0 |
| BG42Y1 On 15/03/2017 Spot Bond | | | 100.00000 | 23.33341 | 100.00000 | 23.27688 | | | 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 | | | | 102.86855 | | 102.85495 | | | 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 | | | 11.21000 | 100.80153 | 11.14000 | 101.00455 | | | 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 | | | | 99.81241 | | 99.78875 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For BGL03 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.10000 | 96.15814 | 11.03000 | 96.36801 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGR01 On 04/02/2016 Spot Bond | | | | 103.64685 | | 103.62589 | | | 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 | 77.36413 | 100.00000 | 77.21154 | | | 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 | | | | 101.21342 | | 101.20432 | | | 0.00 | 0 | 535,000,000 |
| Total BID04 SPOT | | | | | | | | | 0.00 | 0 | 535,000,000 |
| Total For BID04 | | | | | | | | | 0.00 | 0 | 535,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.23721 | | 100.24070 | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.77500 | 100.94965 | 8.70000 | 101.17132 | | 2,983,500,000,000.00 | | 340,000,000 | 2,370,000,000 |
| Total BID06 SPOT | | | | | | | | 2,983,500,000,000.00 | | 340,000,000 | 2,370,000,000 |
| Total For BID06 | | | | | | | | 2,983,500,000,000.00 | | 340,000,000 | 2,370,000,000 |
| BIDC46 On 13/10/2015 Spot Bond | | | | 100.26512 | | 100.27583 | | | 0.00 | 0 | 0 |
| Total BIDC46 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 BIDC46 | | | | | | | | | | 0.00 | 0 | 0 |
| BIDC47 On 07/08/2015 Spot Bond | | | | 98.56815 | | 98.58562 | | | | 0.00 | 0 | 0 |
| Total BIDC47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BIDC47 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2015 Spot Bond | | | | 101.26088 | | 101.25326 | | | | 0.00 | 0 | 0 |
| Total BLG1A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BLG1A On 21/11/2032 Spot Bond | | | | 101.45821 | | 101.44768 | | | | 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 | | | | 101.24919 | | 101.23961 | | | | 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 | | | | 101.31103 | | 101.30054 | | | | 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 | | | | 101.42342 | | 101.41125 | | | | 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 | | | | 101.89074 | | 101.87161 | | | | 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 | | | | 102.65861 | | 102.63028 | | | | 0.00 | 0 | 0 |
| Total BLG1F SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1F | | | | | | | | | | 0.00 | 0 | 0 |
| BSR12 On 25/01/2016 Spot Bond | | | | 100.04594 | | 100.02243 | | | | 0.00 | 0 | 0 |
| Total BSR12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR12 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.04736 | | 100.02318 | | | | 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 | | | | 100.97577 | | 100.97021 | | | | 0.00 | 0 | 0 |
| Total BSR15 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 BSR15 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR16 On 17/06/2016 Spot Bond | | | | 101.05654 | | 101.04855 | | | | 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 | | | | 101.14543 | | 101.13779 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC00 On 20/10/2015 Spot Bond | | | | 98.41351 | | 98.39439 | | | | 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 | | | | 97.77209 | | 97.75320 | | | | 0.00 | 0 | 0 |
| Total BTC010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC010 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 27/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC040 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC041 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 04/08/2015 Spot Bond | | | | 98.52391 | | 98.54149 | | | | 0.00 | 0 | 0 |
| Total BTC043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC043 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 13/08/2015 Spot Bond | | | | 99.73596 | | 99.71835 | | | | 0.00 | 0 | 0 |
| Total BTC045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC045 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 24/08/2015 Spot Bond | | | | 99.54297 | | 99.52539 | | | | 0.00 | 0 | 0 |
| Total BTC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC046 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 21/08/2015 Spot Bond | | | | 99.59452 | | 99.57689 | | | | 0.00 | 0 | 0 |
| Total BTC047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC047 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 04/09/2015 Spot Bond | | | | 99.34361 | | 99.32587 | | | | 0.00 | 0 | 0 |
| Total BTC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC048 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC04 On 07/09/2015 Spot Bond | | | | 99.29060 | | 99.27287 | | | | 0.00 | 0 | 0 |
| Total BTC049 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 BTC049 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC05 On 11/09/2015 Spot Bond | | | | 98.88824 | | 98.87765 | | | | 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 | | | | 98.76297 | | 98.74530 | | | | 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 | | | | 100.33073 | | 100.38585 | | | | 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 | | | | 98.51688 | | 98.49922 | | | | 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 | | | | 98.55142 | | 98.53376 | | | | 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 | | | | 100.26228 | | 100.24355 | | | | 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 | | | | 98.63734 | | 98.61965 | | | | 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 | | | 100.00000 | 80.93126 | 100.00000 | 100.00000 | | | | 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 | | | 100.00000 | 67.16418 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC060 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 38.58209 | 100.00000 | 38.48862 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.63913 | | 100.64104 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.66339 | | 100.66448 | | | | 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 | | | | 100.85212 | | 100.85041 | | | | 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 | | | | 101.54080 | | 101.52913 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 19.12894 | 100.00000 | 19.08260 | | | | 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 | | | 9.59000 | 108.56948 | 9.51500 | 108.63279 | | | | 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 | | | | 103.84161 | | 103.82155 | | | | 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 | | | 7.94000 | 104.27099 | 7.86500 | 104.30534 | | | | 0.00 | 0 | 0 |
| Total CBL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL11 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 12.66500 | 101.06350 | 12.59000 | 101.21403 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 97.05085 | | 97.02056 | | | | 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 | | | 12.96500 | 96.01730 | 12.89000 | 96.18539 | | | | 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 | | | 9.04000 | 102.47462 | 8.96500 | 102.57334 | | | | 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 | | | | 98.70367 | | 98.67943 | | | | 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 | | | 12.96500 | 98.86505 | 12.89000 | 99.05407 | | | | 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 | | | | 100.07389 | | 100.05815 | | | | 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 | | | | 95.01995 | | 94.99692 | | | | 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 | | | | 101.60733 | | 101.59098 | | | | 0.00 | 0 | 0 |
| Total CBL21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL21 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.61000 | 94.16907 | 10.54000 | 94.38764 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 101.69085 | | 101.67705 | | | | 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 | | | 10.07500 | 114.58662 | 10.00500 | 114.96529 | | | | 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 | | | 10.10500 | 110.17549 | 10.03500 | 110.57456 | | | | 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 | | | 10.00000 | 111.16555 | 9.93000 | 111.58447 | | | | 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 | | | | 101.58274 | | 101.56842 | | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR11 On 28/03/2016 Spot Bond | | | 11.79000 | 104.15115 | 11.71500 | 104.16596 | | | | 0.00 | 0 | 0 |
| Total CGR11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR11 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.85375 | | 100.84836 | | | | 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 | | | | 103.94385 | | 103.92513 | | | | 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 | 111.27870 | 10.00000 | 111.24960 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.54454 | | 100.54783 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.94799 | | 100.94372 | | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.05012 | | 100.09997 | | | | 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 | 11.34284 | 100.00000 | 11.30704 | | | | 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 | 19.56457 | 100.00000 | 19.51718 | | | | 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 | 20.23595 | 100.00000 | 20.17276 | | | | 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 | | | | 101.40442 | | 101.39421 | | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.68601 | | 100.68606 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.71305 | | 100.71214 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.74442 | | 100.74240 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 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 |

| Contract 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 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 |
| CLN126 On 20/08/2015 Spot Bond | | | | 102.59328 | | 102.56620 | | | | 0.00 | 0 | 0 |
| Total CLN126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN126 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN130 On 20/08/2015 Spot Bond | | | | 102.56665 | | 102.53996 | | | | 0.00 | 0 | 0 |
| Total CLN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN130 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN134 On 20/08/2015 Spot Bond | | | | 102.70740 | | 102.67864 | | | | 0.00 | 0 | 0 |
| Total CLN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN134 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN170 On 20/12/2015 Spot Bond | | | | 100.82899 | | 100.82770 | | | | 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 | | | | 101.18260 | | 101.18471 | | | | 0.00 | 0 | 0 |
| Total CLN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN179 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 100.75325 | 10.11000 | 100.72625 | | | | 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 | | | | 100.46888 | | 100.47390 | | | | 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 | 125.53785 | 2.76000 | 125.49281 | | | | 0.00 | 0 | 0 |
| Total CLN191 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 CLN191 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 24/08/2016 Spot Bond | | | | 107.22998 | | 107.22998 | | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 29/08/2021 Spot Bond | | | 3.14000 | 125.55228 | 3.14000 | 125.50602 | | | | 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 | 103.37286 | 8.25000 | 103.35016 | | | | 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 | | | 2.70000 | 127.87673 | 2.70000 | 127.83124 | | | | 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 | 124.77751 | 2.40000 | 124.73410 | | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 20/12/2016 Spot Bond | | | | 101.16278 | | 101.15229 | | | | 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 | | | 8.72500 | 102.14308 | 8.58500 | 102.27845 | | | | 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 | | | | 100.16225 | | 100.17235 | | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.16762 | | 100.17584 | | | | 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 | | | 8.77500 | 102.19086 | 8.63500 | 102.32714 | | | | 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 | | | 8.77500 | 102.19086 | 8.63500 | 102.32714 | | | | 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 | | | 8.82500 | 100.98475 | 8.68500 | 101.13774 | | | | 0.00 | 0 | 0 |
| Total CLN225 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 CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 20/12/2016 Spot Bond | | | | 100.84902 | | 100.84718 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.93510 | | 100.93088 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 14/02/2017 Spot Bond | | | | 101.58959 | | 101.57707 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN239 On 24/02/2017 Spot Bond | | | | 101.43322 | | 101.42253 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2019 Spot Bond | | | 9.35000 | 103.99025 | 9.35000 | 103.96400 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 9.35000 | 103.99025 | 9.35000 | 103.96400 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN247 On 26/03/2017 Spot Bond | | | | 101.39389 | | 101.39753 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 101.10000 | | 101.10296 | | | | 0.00 | 0 | 0 |
| Total CLN257 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 CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 101.47141 | | 101.47521 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 101.47141 | | 101.47521 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN259 On 26/03/2017 Spot Bond | | | | 101.47141 | | 101.47521 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 101.02714 | | 101.02979 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2019 Spot Bond | | | 9.39500 | 104.02834 | 9.32000 | 104.23200 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 30/04/2017 Spot Bond | | | | 100.59147 | | 100.57206 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 20/06/2017 Spot Bond | | | | 104.24690 | | 104.24894 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 101.05034 | | 101.05015 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 101.04551 | | 101.04546 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 101.10655 | | 101.10690 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 22/05/2017 Spot Bond | | | | 101.42549 | | 101.41590 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 25/05/2017 Spot Bond | | | | 101.61519 | | 101.60204 | | | | 0.00 | 0 | 0 |
| Total CLN277 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 CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 20/06/2017 Spot Bond | | | | 101.24393 | | 101.24464 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 07/06/2017 Spot Bond | | | | 101.87680 | | 101.87333 | | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 20/09/2015 Spot Bond | | | | 100.75050 | | 100.75020 | | | | 0.00 | 0 | 0 |
| Total CLN283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN283 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN283 On 10/08/2017 Spot Bond | | | | 102.02518 | | 102.01117 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 30/08/2017 Spot Bond | | | | 101.65000 | | 101.64294 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 26/06/2017 Spot Bond | | | | 100.97498 | | 100.97422 | | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.80204 | | 100.80092 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 102.62869 | | 102.63178 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 100.57223 | | 100.57176 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 26/06/2017 Spot Bond | | | | 100.79313 | | 100.79229 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 30/06/2017 Spot Bond | | | | 100.60229 | | 100.60173 | | | | 0.00 | 0 | 0 |
| Total CLN295 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 CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 20/12/2017 Spot Bond | | | | 100.90608 | | 100.90267 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 100.57229 | | 100.57181 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.98991 | | 100.99032 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.68025 | | 100.67989 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN300 On 20/12/2017 Spot Bond | | | | 143.82302 | | 143.82302 | | | | 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 | | | | 101.95947 | | 101.95852 | | | | 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 | | | | 143.78958 | | 143.78958 | | | | 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 | | | | 143.27482 | | 143.27482 | | | | 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 | | | | 143.71475 | | 143.71475 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN310 On 20/03/2018 Spot Bond | | | | 141.05494 | | 141.05494 | | | | 0.00 | 0 | 0 |
| Total CLN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN310 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN311 On 20/03/2018 Spot Bond | | | | 141.98719 | | 141.98719 | | | | 0.00 | 0 | 0 |
| Total CLN311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN311 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | 101.82681 | | 101.80844 | | | | 0.00 | 0 | 0 |
| Total CLN313 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 CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 10.91500 | 95.14515 | 10.84000 | 95.47285 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.43500 | 96.69402 | 11.36000 | 97.02430 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 100.64941 | | 100.65013 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 100.90080 | | 100.89636 | | | | 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 | | | | 101.78548 | | 101.76767 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.11144 | | 100.08765 | | | | 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 | | | | 99.95016 | | 99.92642 | | | | 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 | 102.12971 | 8.80500 | 102.10579 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 20/12/2015 Spot Bond | | | | 100.79011 | | 100.78873 | | | | 0.00 | 0 | 0 |
| Total CLN322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN322 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN322 On 24/07/2017 Spot Bond | | | | 100.11249 | | 100.08848 | | | | 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 | | | | 138.46921 | | 138.46921 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.84155 | | 100.83874 | | | | 0.00 | 0 | 0 |
| Total CLN326 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 CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.89882 | | 100.89443 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.86911 | | 100.86672 | | | | 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 | | | | 101.20880 | | 101.19704 | | | | 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 | | | | 82.35760 | | 82.29801 | | | | 0.00 | 0 | 0 |
| Total CLN331 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN331 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN331 On 20/06/2018 Spot Bond | | | | 100.94918 | | 100.94459 | | | | 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 | | | | 100.64941 | | 100.65013 | | | | 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 | | | | 124.30900 | | 124.30900 | | | | 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 | | | | 125.00513 | | 125.00513 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.02278 | | 100.00000 | | | | 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 | | | | 101.04356 | | 101.03517 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 100.65326 | | 100.65385 | | | | 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 | | | | 101.20133 | | 101.18977 | | | | 0.00 | 0 | 0 |
| Total CLN342 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 CLN342 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN342 On 20/12/2023 Spot Bond | | | | 100.98892 | | 100.98322 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.75883 | | 100.75948 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.87119 | | 100.86757 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.02257 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 10/02/2016 Spot Bond | | | | 101.71791 | | 101.70342 | | | | 0.00 | 0 | 0 |
| Total CLN347 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN347 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 30/06/2017 Spot Bond | | | | 100.63397 | | 100.63524 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 28/10/2018 Spot Bond | | | | 100.01991 | | 99.99977 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/05/2019 Spot Bond | | | | 101.32376 | | 101.31535 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 30/04/2018 Spot Bond | | | | 99.97699 | | 99.95477 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.11078 | | 100.08712 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 20/03/2019 Spot Bond | | | | 100.71877 | | 100.71935 | | | | 0.00 | 0 | 0 |
| Total CLN360 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 CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 10.09500 | 106.31210 | 10.02000 | 106.71829 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 100.80437 | | 100.80376 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 99.78348 | | 99.75996 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.23500 | 108.48856 | 12.16000 | 108.85897 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 99.77475 | | 99.75015 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 12.26500 | 102.00962 | 12.19000 | 102.35911 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.02000 | 105.37634 | 10.02000 | 105.34835 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 99.77475 | | 99.75015 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.04695 | | 100.02309 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.95797 | | 100.95195 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 100.79182 | | 100.79156 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.80885 | | 100.80812 | | | | 0.00 | 0 | 0 |
| Total CLN373 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 CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 100.80900 | | 100.80826 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 100.67794 | | 100.67766 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 9.61000 | 104.64866 | 9.54000 | 104.92457 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 100.81703 | | 100.79968 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.87415 | | 100.87045 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 101.36484 | 10.98000 | 101.33539 | | | | 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 | 103.88546 | 11.00000 | 103.85523 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | 100.90876 | | 100.90526 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 22/07/2017 Spot Bond | | | | 100.11555 | | 100.12525 | | | | 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 | | | 12.02500 | 104.30260 | 11.95000 | 104.68041 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.97570 | | 100.96919 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 100.80873 | | 100.80800 | | | | 0.00 | 0 | 0 |
| Total CLN386 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 CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 100.04739 | | 100.02295 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 100.86402 | | 100.86177 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 01/10/2016 Spot Bond | | | | 100.57215 | | 100.57583 | | | | 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 | | | | 100.74379 | | 100.74485 | | | | 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 | | | | 100.75050 | | 100.75020 | | | | 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 | | | | 90.46436 | | 90.46436 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.79506 | | 100.79354 | | | | 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 | | | | 101.17503 | | 101.16747 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.86427 | | 100.86084 | | | | 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 | | | | 101.10540 | | 101.09530 | | | | 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 | | | | 101.71934 | | 101.70244 | | | | 0.00 | 0 | 0 |
| Total CLN398 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 CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 101.70901 | | 101.69224 | | | | 0.00 | 680,000,000 | 340,000,000 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 680,000,000 | 340,000,000 |
| Total For CLN399 | | | | | | | | | | 0.00 | 680,000,000 | 340,000,000 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.79506 | | 100.79354 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.89882 | | 100.89443 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.61951 | | 100.62191 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 30/06/2017 Spot Bond | | | | 100.60307 | | 100.60542 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 101.58934 | | 101.57026 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN405 On 20/06/2016 Spot Bond | | | | 100.70091 | | 100.70198 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 85.50832 | | 85.50832 | | | | 0.00 | 0 | 1,000,000,000 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.80001 | | 100.79835 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN408 On 25/07/2016 Spot Bond | | | | 100.03401 | | 100.01663 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.38312 | | 100.38839 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.44958 | | 100.44549 | | | | 0.00 | 0 | 0 |
| Total CLN410 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 CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 42.23825 | 7.01000 | 42.23042 | | | | 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 | | | | 172.10499 | | 173.95596 | | | | 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 | | | 8.55500 | 149.28682 | 8.48500 | 149.68844 | | | | 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 | | | 8.17000 | 161.76226 | 8.10000 | 163.11951 | | | | 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 | | | 8.17000 | 162.12617 | 8.10000 | 163.47231 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/10/2015 Spot Bond | | | | 98.41091 | | 98.39177 | | | | 0.00 | 0 | 0 |
| Total CLNF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF01 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/10/2015 Spot Bond | | | | 98.39733 | | 98.37802 | | | | 0.00 | 0 | 0 |
| Total CLNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.41518 | | 100.42000 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.75479 | | 100.76054 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/09/2016 Spot Bond | | | | 100.85900 | | 100.85689 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/12/2016 Spot Bond | | | | 100.80294 | | 100.80237 | | | | 0.00 | 0 | 0 |
| Total CLNF06 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 CLNF06 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 100.81401 | | 100.81314 | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/07/2017 Spot Bond | | | | 100.40656 | | 100.41229 | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 100.80496 | | 100.80317 | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 24/07/2017 Spot Bond | | | | 100.11144 | | 100.08765 | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 100.73167 | | 100.73189 | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.78895 | | 100.78877 | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.78394 | | 100.78389 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/09/2019 Spot Bond | | | | 100.78889 | | 100.78871 | | | 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 | | | | 100.80496 | | 100.80317 | | | 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 | | | | 101.54966 | | 101.53753 | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.30919 | | 100.31401 | | | 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 | | | 8.90500 | 106.13678 | 8.76500 | 106.19720 | | | 0.00 | 0 | 0 |
| Total COJ02 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 COJ02 | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 8.71500 | 102.01429 | 8.64000 | 102.17775 | | | 113,295,000,000.00 | 13,000,000 | 843,000,000 |
| Total COJ04 SPOT | | | | | | | | | 113,295,000,000.00 | 13,000,000 | 843,000,000 |
| Total For COJ04 | | | | | | | | | 113,295,000,000.00 | 13,000,000 | 843,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.25000 | 112.14204 | 10.18000 | 112.50944 | | | 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 | | | 7.37000 | 102.65081 | 7.23500 | 102.68018 | | | 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 | | | 9.82000 | 107.81168 | 9.75000 | 108.09039 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.87500 | 103.14065 | 9.80000 | 103.55646 | | | 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 | | | 10.24500 | 96.95043 | 10.17000 | 97.30217 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 10.90000 | 98.47920 | 10.83000 | 98.91107 | | | 0.00 | 0 | 1,000,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 10.90000 | 91.53567 | 10.83000 | 91.95461 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPL003 On 28/02/2017 Spot Bond | | | | 101.33371 | | 101.32513 | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | 0.00 | 0 | 0 |
| CPL007 On 01/08/2015 Spot Bond | | | | 99.90783 | | 99.89260 | | | 0.00 | 0 | 0 |
| Total CPL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL007 | | | | | | | | | 0.00 | 0 | 0 |
| CPL01U On 12/12/2019 Spot Bond | | | 100.00000 | 11.05007 | 100.00000 | 11.02330 | | | 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 | | | | 101.33556 | | 101.32678 | | | 0.00 | 0 | 0 |
| Total CPL021 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 CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.74355 | | 100.74471 | | | | 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 | | | | 101.31975 | | 101.30954 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL026 On 20/08/2015 Spot Bond | | | | 103.11233 | | 103.09288 | | | | 0.00 | 0 | 0 |
| Total CPL026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL026 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL027 On 23/10/2015 Spot Bond | | | | 101.90545 | | 101.88581 | | | | 0.00 | 0 | 0 |
| Total CPL027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL027 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 10.26748 | 100.00000 | 10.24260 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03U On 12/12/2018 Spot Bond | | | 100.00000 | 12.70183 | 100.00000 | 12.67106 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.58500 | 97.78400 | 11.51500 | 98.10501 | | | | 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 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 17.83244 | 100.00000 | 17.78924 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39U On 10/06/2018 Spot Bond | | | 100.00000 | 9.67398 | 100.00000 | 9.65054 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 18.56130 | 100.00000 | 18.51633 | | | | 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 | | | | 100.04235 | | 100.02450 | | | | 0.00 | 0 | 0 |
| Total DENG43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG43 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 7.91500 | 100.19437 | 7.84000 | 100.31853 | | | | 0.00 | 0 | 0 |
| Total DENG44 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 DENG44 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 20/11/2015 Spot Bond | | | | 101.33094 | | 101.32004 | | | 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 | | | | 101.24702 | | 101.23963 | | | 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 | | | | 101.07284 | | 101.06887 | | | 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 | 97.87234 | 100.00000 | 97.61273 | | | 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 | | | | 101.03627 | | 101.03281 | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.42846 | | 100.43306 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC09 On 05/08/2015 Spot Bond | | | | 103.46021 | | 103.44043 | | | 0.00 | 0 | 0 |
| Total DLTC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC09 | | | | | | | | | 0.00 | 0 | 0 |
| DLTC10 On 03/02/2016 Spot Bond | | | | 99.90100 | | 101.75637 | | | 0.00 | 0 | 0 |
| Total DLTC10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC10 | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 101.04159 | | 101.03326 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.17909 | | 100.14166 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 20/06/2019 Spot Bond | | | | 100.90376 | | 100.89924 | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | 55.16100 | | 55.02802 | | | 0.00 | 0 | 0 |
| Total DOL009 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 DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.35000 | 99.56958 | 9.31000 | 99.72147 | | | 13,090,000,000,000.00 | 1,400,000,000 | 700,000,000 |
| Total DV2021 SPOT | | | | | | | | | 13,090,000,000,000.00 | 1,400,000,000 | 700,000,000 |
| Total For DV2021 | | | | | | | | | 13,090,000,000,000.00 | 1,400,000,000 | 700,000,000 |
| DV21 On 15/06/2016 Spot Bond | | | 7.62500 | 107.94041 | 7.48500 | 108.04198 | | | 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 | | | 9.12000 | 100.97199 | 9.05000 | 101.20437 | | | 357,504,000,000.00 | 39,200,000 | 1,389,200,000 |
| Total DV22 SPOT | | | | | | | | | 357,504,000,000.00 | 39,200,000 | 1,389,200,000 |
| Total For DV22 | | | | | | | | | 357,504,000,000.00 | 39,200,000 | 1,389,200,000 |
| DV23 On 27/02/2023 Spot Bond | | | 9.52500 | 106.70681 | 9.45000 | 107.08564 | | | 5,773,102,500,000.00 | 606,100,000 | 1,356,100,000 |
| Total DV23 SPOT | | | | | | | | | 5,773,102,500,000.00 | 606,100,000 | 1,356,100,000 |
| Total For DV23 | | | | | | | | | 5,773,102,500,000.00 | 606,100,000 | 1,356,100,000 |
| DV24 On 18/02/2024 Spot Bond | | | 9.50500 | 105.36544 | 9.43000 | 105.77541 | | | 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 | | | 9.52000 | 108.84586 | 9.46500 | 109.24617 | | | 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 | | | | 100.80043 | | 100.80013 | | | 0.00 | 0 | 0 |
| Total DVC007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC007 | | | | | | | | | 0.00 | 0 | 0 |
| DVC00 On 20/11/2015 Spot Bond | | | | 101.32523 | | 101.31442 | | | 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 | | | | 100.87518 | | 100.87488 | | | 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 | | | | 100.92052 | | 100.91932 | | | 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 | | | | 100.03793 | | 100.01858 | | | 0.00 | 0 | 0 |
| Total DVC012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC012 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01 On 25/06/2016 Spot Bond | | | | 100.60898 | | 100.61201 | | | 0.00 | 0 | 0 |
| Total DVC013 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 DVC013 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 101.43438 | | 101.42570 | | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.38326 | | 100.38397 | | | | 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 | | | | 100.07921 | | 100.08286 | | | | 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 | | | 8.23000 | 121.16936 | 8.16000 | 121.46271 | | | | 0.00 | 0 | 2,400,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 2,400,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 2,400,000,000 |
| EDC01 On 04/04/2016 Spot Bond | | | | 95.96107 | | 95.93294 | | | | 0.00 | 0 | 0 |
| Total EDC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EDC01 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC02 On 31/08/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 2.40000 | 100.11668 | 2.40000 | 100.08176 | | | | 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 | | | 2.15000 | 125.79601 | 2.15000 | 125.75311 | | | | 0.00 | 0 | 6,496,600,000 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 6,496,600,000 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 6,496,600,000 |
| EL29 On 19/11/2029 Spot Bond | | | 2.15000 | 113.26788 | 2.15000 | 113.22924 | | | | 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 | | | 2.07000 | 114.10461 | 2.07000 | 114.06583 | | | | 0.00 | 0 | 0 |
| Total EL30 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 EL30 | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 2.31000 | 103.60188 | 2.31000 | 103.56606 | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 2.38000 | 100.53647 | 2.38000 | 100.50146 | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 9.66000 | 103.53018 | 9.59000 | 103.78261 | | | 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 | | | 9.56000 | 109.00988 | 9.49000 | 109.29139 | | | 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 | | | 9.95000 | 102.89429 | 9.88000 | 103.27326 | | | 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 | | | 10.15500 | 97.51366 | 10.10000 | 97.71799 | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.29500 | 104.57490 | 10.24000 | 104.79709 | | 5,250,450,000,000.00 | 510,000,000 | 4,254,999,600 | |
| Total EMM05 SPOT | | | | | | | | 5,250,450,000,000.00 | 510,000,000 | 4,254,999,600 | |
| Total For EMM05 | | | | | | | | 5,250,450,000,000.00 | 510,000,000 | 4,254,999,600 | |
| EMM06 On 23/06/2025 Spot Bond | | | 10.05000 | 101.73130 | 9.98000 | 101.96573 | | 0.00 | 0 | 0 | |
| Total EMM06 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM06 | | | | | | | | 0.00 | 0 | 0 | |
| EPF001 On 19/08/2015 Spot Bond | | | | 101.46782 | | 101.45746 | | 0.00 | 0 | 0 | |
| Total EPF001 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPF001 | | | | | | | | 0.00 | 0 | 0 | |
| EPF002 On 28/05/2018 Spot Bond | | | | 99.35487 | | 99.34539 | | 0.00 | 0 | 0 | |
| Total EPF002 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPF002 | | | | | | | | 0.00 | 0 | 0 | |
| EPF003 On 12/09/2016 Spot Bond | | | | 100.94547 | | 100.94431 | | 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 | | | | 99.83553 | | 99.81966 | | 0.00 | 0 | 0 | |
| Total EPF004 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 EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2016 Spot Bond | | | | 99.84194 | | 99.82688 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1 On 05/11/2015 Spot Bond | | | | 99.85075 | | 99.83676 | | | | 0.00 | 0 | 0 |
| Total EPFC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC12 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1 On 24/08/2015 Spot Bond | | | | 103.05461 | | 103.03503 | | | | 0.00 | 0 | 0 |
| Total EPFC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC15 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1 On 23/02/2016 Spot Bond | | | | 101.29882 | | 101.29024 | | | | 0.00 | 0 | 0 |
| Total EPFC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC16 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS04 On 22/09/2015 Spot Bond | | | | 101.35318 | | 101.34903 | | | | 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 | | | | 99.12888 | | 99.10326 | | | | 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 | | | | 99.32761 | | 99.32876 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For EQS06 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| EQS07 On 09/04/2018 Spot Bond | | | 10.24500 | 98.93343 | 10.17000 | 99.07583 | | | | 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 | | | | 97.52753 | | 97.52534 | | | | 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 | | | | 99.07104 | | 99.05267 | | | | 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 | | | | 101.57348 | | 101.56103 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 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 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 | | | | 101.67160 | | 101.65776 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.53096 | | 101.52085 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.43024 | | 101.41732 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.48895 | | 101.47520 | | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.41850 | | 101.40574 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.46743 | | 101.45398 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.43618 | | 101.42567 | | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 101.41653 | | 101.40630 | | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | | 0.00 | 0 | 0 |
| ES15 On 30/08/2015 Spot Bond | | | 6.25000 | 103.30892 | 6.25000 | 103.29133 | | | | 0.00 | 0 | 72,850,000,000 |
| Total ES15 SPOT | | | | | | | | | | 0.00 | 0 | 72,850,000,000 |
| Total For ES15 | | | | | | | | | | 0.00 | 0 | 72,850,000,000 |
| ES18 On 20/04/2018 Spot Bond | | | 8.08000 | 105.31748 | 8.00500 | 105.47875 | | | | 0.00 | 0 | 27,000,000,000 |
| Total ES18 SPOT | | | | | | | | | | 0.00 | 0 | 27,000,000,000 |

| 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 ES18 | | | | | | | | | 0.00 | 0 | 27,000,000,000 |
| ES23 On 25/01/2023 Spot Bond | | | 8.76000 | 106.81329 | 8.68500 | 107.21261 | | 10,679,778,528,000.00 | 1,219,152,800 | 7,539,204,000 | |
| Total ES23 SPOT | | | | | | | | 10,679,778,528,000.00 | 1,219,152,800 | 7,539,204,000 | |
| Total For ES23 | | | | | | | | 10,679,778,528,000.00 | 1,219,152,800 | 7,539,204,000 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.00000 | 94.72468 | 8.93000 | 95.15267 | | 463,500,000,000.00 | 51,500,000 | 16,300,577,200 | |
| Total ES26 SPOT | | | | | | | | 463,500,000,000.00 | 51,500,000 | 16,300,577,200 | |
| Total For ES26 | | | | | | | | 463,500,000,000.00 | 51,500,000 | 16,300,577,200 | |
| ES33 On 15/09/2033 Spot Bond | | | 9.63500 | 84.61932 | 9.58500 | 84.96443 | | 21,663,334,000,000.00 | 2,248,400,000 | 154,440,000,000 | |
| Total ES33 SPOT | | | | | | | | 21,663,334,000,000.00 | 2,248,400,000 | 154,440,000,000 | |
| Total For ES33 | | | | | | | | 21,663,334,000,000.00 | 2,248,400,000 | 154,440,000,000 | |
| ES42 On 25/04/2042 Spot Bond | | | 9.70500 | 90.74983 | 9.65500 | 91.15623 | | 1,941,000,000,000.00 | 200,000,000 | 66,580,317,000 | |
| Total ES42 SPOT | | | | | | | | 1,941,000,000,000.00 | 200,000,000 | 66,580,317,000 | |
| Total For ES42 | | | | | | | | 1,941,000,000,000.00 | 200,000,000 | 66,580,317,000 | |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.44819 | | 100.43447 | | 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 | | | | 98.58781 | | 98.56959 | | 0.00 | 0 | 0 | |
| Total EXX02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EXX02 | | | | | | | | 0.00 | 0 | 0 | |
| FIFB01 On 24/08/2015 Spot Bond | | | | 101.38033 | | 101.37048 | | 0.00 | 0 | 0 | |
| Total FIFB01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FIFB01 | | | | | | | | 0.00 | 0 | 0 | |
| FIFB02 On 17/04/2016 Spot Bond | | | | 100.22224 | | 100.23116 | | 0.00 | 0 | 0 | |
| Total FIFB02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FIFB02 | | | | | | | | 0.00 | 0 | 0 | |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.68158 | | 100.68419 | | 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 | | | | 101.47720 | | 101.46640 | | 0.00 | 0 | 200,000,000 | |
| Total FIFB04 SPOT | | | | | | | | 0.00 | 0 | 200,000,000 | |
| Total For FIFB04 | | | | | | | | 0.00 | 0 | 200,000,000 | |
| FIFC14 On 20/11/2015 Spot Bond | | | | 101.34095 | | 101.33215 | | 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 | | | | 101.10486 | | 101.10030 | | 0.00 | 0 | 0 | |
| Total FIFC15 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 FIFC15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC17 On 09/10/2015 Spot Bond | | | | 102.15027 | | 102.13073 | | | | 0.00 | 0 | 0 |
| Total FIFC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC17 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC18 On 12/08/2015 Spot Bond | | | | 101.40336 | | 101.38537 | | | | 0.00 | 0 | 0 |
| Total FIFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC19 On 07/12/2015 Spot Bond | | | | 100.93137 | | 100.91156 | | | | 0.00 | 0 | 0 |
| Total FIFC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC19 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC20 On 07/12/2015 Spot Bond | | | | 100.86143 | | 100.85802 | | | | 0.00 | 0 | 0 |
| Total FIFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC20 | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 10.19672 | 100.00000 | 10.17201 | | | | 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 | 9.92459 | 100.00000 | 9.90055 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4/ On 15/09/2023 Spot Bond | | | | 100.90801 | | 100.90665 | | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4f On 15/09/2023 Spot Bond | | | | 99.98440 | | 99.97947 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4(On 15/09/2023 Spot Bond | | | | 101.01531 | | 101.01146 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 101.08677 | | 101.08126 | | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.56500 | 97.83884 | 9.49000 | 98.02357 | | | | 0.00 | 0 | 0 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB08 On 10/06/2016 Spot Bond | | | | 100.90848 | | 100.90759 | | | | 0.00 | 0 | 0 |
| Total FRB08 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 FRB08 | | | | | | | | | 0.00 | 0 | 0 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.90841 | | 100.90752 | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | 0.00 | 0 | 0 |
| FRB10 On 25/01/2017 Spot Bond | | | | 100.04233 | | 100.02057 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total FRB10 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For FRB10 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| FRB11 On 11/12/2022 Spot Bond | | | | 103.08428 | | 103.08149 | | | 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 | | | | 101.30154 | | 101.29346 | | | 0.00 | 0 | 100,000,000 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRB13 On 02/06/2026 Spot Bond | | | | 101.32322 | | 101.31475 | | | 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 | | | 10.31000 | 100.19459 | 10.24000 | 100.46703 | | | 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 | | | | 101.33521 | | 101.32551 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.53236 | | 100.53273 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.54036 | | 100.54032 | | | 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 | | | 10.41500 | 105.65935 | 10.34000 | 105.84653 | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 102.05782 | | 102.05661 | | | 0.00 | 0 | 500,000,000 |
| Total FRBC22 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRBC22 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.00000 | 136.42738 | 2.00000 | 136.38127 | | 40,000,000,000.00 | | 20,000,000 | 10,000,000 |
| Total FRBI22 SPOT | | | | | | | | 40,000,000,000.00 | | 20,000,000 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-------------------|
| Total For FRBI22 | | | | | | | | | 40,000,000,000.00 | 20,000,000 | 10,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.05000 | 282.34241 | 2.05000 | 282.24680 | | | 164,000,000,000.00 | 80,000,000 | 40,000,000 |
| Total FRBI23 SPOT | | | | | | | | | 164,000,000,000.00 | 80,000,000 | 40,000,000 |
| Total For FRBI23 | | | | | | | | | 164,000,000,000.00 | 80,000,000 | 40,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.24500 | 115.29888 | 2.26500 | 115.06108 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 2.98000 | 156.72079 | 2.98000 | 156.66378 | | | 59,600,000,000.00 | 20,000,000 | 10,000,000 |
| Total FRBI28 SPOT | | | | | | | | | 59,600,000,000.00 | 20,000,000 | 10,000,000 |
| Total For FRBI28 | | | | | | | | | 59,600,000,000.00 | 20,000,000 | 10,000,000 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.22000 | 194.89537 | 3.22000 | 194.82322 | | | 64,400,000,000.00 | 20,000,000 | 10,000,000 |
| Total FRBI33 SPOT | | | | | | | | | 64,400,000,000.00 | 20,000,000 | 10,000,000 |
| Total For FRBI33 | | | | | | | | | 64,400,000,000.00 | 20,000,000 | 10,000,000 |
| FRBN0 On 15/09/2015 Spot Bond | | | 7.19000 | 105.75010 | 7.05500 | 105.74845 | | | 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 | | | 7.58800 | 67.09317 | 7.58900 | 67.07391 | | | 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 | | | 9.39900 | 42.67413 | 9.40000 | 42.66225 | | | 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 | | | 9.64000 | 41.31367 | 9.64000 | 41.30195 | | | 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 | | | | 101.55888 | | 101.54429 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 20/06/2017 Spot Bond | | | | 100.95919 | | 100.95432 | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.82904 | | 100.82776 | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.91116 | | 100.90761 | | | 0.00 | 0 | 0 |
| Total FRC113 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 FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC113 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 |
| FRC115 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 |
| FRC116 On 20/06/2017 Spot Bond | | | | 100.88895 | | 100.88484 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.84649 | | 100.84355 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 101.08549 | | 101.04230 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 On 20/06/2017 Spot Bond | | | | 100.87415 | | 100.87045 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC124 On 20/09/2017 Spot Bond | | | 6.00000 | 100.00000 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC126 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.93038 | | 100.92513 | | | | 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 | | | | 101.14949 | | 101.13817 | | | | 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 | | | | 101.11520 | | 101.10483 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 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 | 22.89542 | 100.09221 | 22.83991 | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.79209 | | 100.79065 | | | 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 | | | | 109.15006 | | 109.20741 | | | 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 | | | | 101.06894 | | 101.06104 | | | 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 | | | | 101.42003 | | 101.44284 | | | 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 | | | | 100.89104 | | 100.88804 | | | 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 |
| Total For FRC151 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.90108 | | 100.89781 | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.82198 | | 100.82088 | | | 0.00 | 0 | 0 |
| Total FRC153 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 FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.82968 | | 100.82721 | | | | 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 | | | | 101.09068 | | 101.08099 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.81485 | | 100.81278 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 14/12/2018 Spot Bond | | | 13.22500 | 66.56777 | 13.22500 | 66.54424 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.76734 | | 100.76658 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.76833 | | 100.76754 | | | | 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 | | | | 101.14917 | | 101.13906 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.80397 | | 100.80220 | | | | 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 | | | 3.47500 | 103.79647 | 3.49500 | 103.58114 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.83957 | | 100.83683 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.83957 | | 100.83683 | | | | 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 | | | | 103.64282 | | 103.62756 | | | | 0.00 | 0 | 0 |
| Total FRC172 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 FRC172 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.64941 | | 100.65013 | | | 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 | | | | 98.85598 | | 98.85101 | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.79011 | | 100.78873 | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.77130 | | 100.77043 | | | 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 | | | | 102.20440 | | 102.18058 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | 100.90573 | | 100.90116 | | | 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 | | | | 101.68691 | | 101.67014 | | | 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 | | | | 102.18148 | | 102.15795 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 26/01/2021 Spot Bond | | | | 100.05015 | | 100.02470 | | | 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 | | | | 101.04159 | | 101.03326 | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.82177 | | 100.81951 | | | 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 | | | | 101.06302 | | 101.05528 | | | 0.00 | 0 | 0 |
| Total FRC185 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 FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2016 Spot Bond | | | | 100.76239 | | 100.76177 | | | | 0.00 | 0 | 0 |
| Total FRC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.82968 | | 100.82721 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.82968 | | 100.82721 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 14/03/2016 Spot Bond | | | | 100.86700 | | 100.86626 | | | | 0.00 | 0 | 0 |
| Total FRC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2017 Spot Bond | | | | 100.54694 | | 100.55105 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | 100.57763 | | 100.58059 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.58240 | | 100.58998 | | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 08/04/2016 Spot Bond | | | | 100.40070 | | 100.40750 | | | | 0.00 | 0 | 0 |
| Total FRC194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.87711 | | 100.87333 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.38147 | | 100.38847 | | | | 0.00 | 0 | 0 |
| Total FRC196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC196 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 09/04/2016 Spot Bond | | | | 100.56365 | | 100.57152 | | | | 0.00 | 0 | 0 |
| Total FRC197 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 FRC197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC197 On 10/04/2016 Spot Bond | | | | 100.35781 | | 100.36572 | | | | 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 | | | | 100.35883 | | 100.36669 | | | | 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 | | | | 100.23837 | | 100.24591 | | | | 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 | | | | 100.21416 | | 100.22378 | | | | 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 | | | | 100.23837 | | 100.24591 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC202 On 17/04/2016 Spot Bond | | | | 100.21319 | | 100.22290 | | | | 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 | | | | 101.91626 | | 101.89855 | | | | 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 | 101.99540 | 8.75000 | 101.97141 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205 On 20/06/2019 Spot Bond | | | | 100.70167 | | 100.76753 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 10.38907 | 100.00000 | 10.36390 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 9.52397 | 100.00000 | 9.50090 | | | | 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 | | | | 95.79048 | | 95.77742 | | | | 0.00 | 0 | 0 |
| Total FRC209 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 FRC209 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 20/12/2019 Spot Bond | | | 100.00000 | 11.93905 | 100.00000 | 11.91013 | | | 0.00 | 0 | 0 |
| FRC21 On 20/12/2019 Spot Bond | | | | 100.85933 | | 100.85604 | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 29/10/2017 Spot Bond | | | 100.00000 | 23.44157 | 100.00000 | 23.38415 | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 07/05/2020 Spot Bond | | | | 101.83693 | | 101.82036 | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 04/06/2021 Spot Bond | | | 100.00000 | 10.08371 | 100.00000 | 10.05929 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 07/11/2017 Spot Bond | | | 100.00000 | 24.49405 | 100.00000 | 24.43471 | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 07/11/2019 Spot Bond | | | | 101.83690 | | 101.82032 | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 07/11/2017 Spot Bond | | | 100.00000 | 24.46228 | 100.00000 | 24.40303 | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 07/11/2017 Spot Bond | | | | 101.83236 | | 101.81584 | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 07/11/2017 Spot Bond | | | | 101.73934 | | 101.72397 | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21 On 04/11/2019 Spot Bond | | | | 101.91455 | | 101.89647 | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22 On 04/11/2017 Spot Bond | | | | 101.79683 | | 101.78014 | | | 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 | | | 2.81000 | 130.02194 | 2.81000 | 129.97515 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 10/11/2016 Spot Bond | | | | 101.62293 | | 101.60966 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC222 On 10/11/2016 Spot Bond | | | | 101.60135 | | 101.58836 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC223 On 10/11/2016 Spot Bond | | | | 101.60135 | | 101.58836 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC224 On 20/05/2020 Spot Bond | | | | 101.55662 | | 101.54469 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 10/09/2016 Spot Bond | | | | 100.97621 | | 100.97391 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC227 On 16/09/2016 Spot Bond | | | | 100.83287 | | 100.83265 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC228 On 30/03/2017 Spot Bond | | | | 100.72529 | | 100.72396 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC229 On 20/06/2020 Spot Bond | | | | 100.87415 | | 100.87045 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC230 On 25/06/2018 Spot Bond | | | | 100.68735 | | 100.68860 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC231 On 15/07/2016 Spot Bond | | | | 100.24985 | | 100.25970 | | | | 0.00 | 0 | 0 |
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC232 On 20/12/2015 Spot Bond | | | | 100.88904 | | 100.88609 | | | | 0.00 | 0 | 0 |
| Total FRC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC40 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC40 On 10/09/2017 Spot Bond | | | | 101.12774 | | 101.12229 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.02162 | | 99.99987 | | | | 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 | | | 3.34000 | 126.01563 | 3.34000 | 125.96846 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.90504 | | 100.90166 | | | | 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 | | | | 100.91405 | | 100.91042 | | | | 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 | | | 3.39000 | 125.64497 | 3.39000 | 125.59776 | | | | 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 | | | 3.37000 | 125.79308 | 3.37000 | 125.74589 | | | | 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 | | | 2.68500 | 130.41521 | 2.68500 | 130.36870 | | | | 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 | | | 2.75500 | 141.33912 | 2.75500 | 141.28854 | | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.02428 | | 99.99979 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.78891 | | 100.78872 | | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.89908 | | 100.89586 | | | | 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 | | | | 101.04704 | | 101.03974 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRC86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 101.00908 | | 101.00282 | | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | | 100.85242 | | 100.84932 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | | 100.85143 | | 100.84835 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRD00 On 14/03/2016 Spot Bond | | | | 100.83713 | | 100.83708 | | | | 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 | 13.27587 | 100.00000 | 13.24371 | | | | 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 | 58.93393 | 100.00000 | 58.79116 | | | | 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 | 28.86019 | 100.00000 | 28.79028 | | | | 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 | 40.88872 | 100.00000 | 40.76106 | | | | 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 | 11.91618 | 100.00000 | 11.88732 | | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ16 On 21/01/2016 Spot Bond | | | | 100.70262 | | 100.71477 | | | | 0.00 | 0 | 130,000,000 |
| Total FRJ16 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For FRJ16 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 101.19326 | | 101.20027 | | | | 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 | | | | 102.31307 | | 102.30459 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 99.97025 | | 99.97525 | | | | 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 | | | | 98.65247 | | 98.64948 | | | | 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 | | | | 98.81519 | | 98.80891 | | | | 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 | | | | 101.57115 | | 101.56812 | | | | 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 | | | 2.15800 | 105.04988 | 2.15800 | 105.01405 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 2.50000 | 112.71058 | 2.50000 | 112.67096 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 21/01/2017 Spot Bond | | | | 100.13035 | | 100.14069 | | | | 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 | 100.16722 | 10.38000 | 100.13933 | | | | 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 | 100.16722 | 10.38000 | 100.13933 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 10/11/2015 Spot Bond | | | | 80.09300 | | 80.09300 | | | | 0.00 | 0 | 0 |
| Total FRS105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS105 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 30/01/2016 Spot Bond | | | | 99.97480 | | 99.95039 | | | | 0.00 | 0 | 0 |
| Total FRS107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10 On 31/01/2038 Spot Bond | | | 2.64000 | 109.99852 | 2.64000 | 109.95943 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 07/12/2033 Spot Bond | | | 2.66000 | 210.40083 | 2.66000 | 210.32609 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 31/01/2038 Spot Bond | | | 2.61000 | 110.57304 | 2.61000 | 110.53384 | | | 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 | 209.53270 | 2.69000 | 209.45809 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.97327 | | | 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 | | | 2.33000 | 114.45971 | 2.35000 | 114.22356 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/03/2038 Spot Bond | | | 2.70000 | 108.86015 | 2.70000 | 108.82129 | | | 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 | | | | 52.41200 | | 52.41200 | | | 0.00 | 0 | 0 |
| Total FRS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS117 | | | | | | | | | 0.00 | 0 | 0 |
| FRS117 On 06/08/2015 Spot Bond | | | | 101.53629 | | 101.52317 | | | 0.00 | 0 | 0 |
| Total FRS118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS118 | | | | | | | | | 0.00 | 0 | 0 |
| FRS118 On 31/01/2038 Spot Bond | | | 2.80500 | 106.90180 | 2.80500 | 106.86333 | | | 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 | 206.10364 | 2.81000 | 206.02959 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 2.86000 | 204.69516 | 2.86000 | 204.62134 | | | 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 | | | 2.26000 | 100.81128 | 2.28000 | 100.60336 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 2.89000 | 203.85573 | 2.89000 | 203.78205 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 3.08000 | 101.97015 | 3.08000 | 101.93270 | | | | 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 | | | 3.02000 | 156.05921 | 3.02000 | 156.00227 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 3.53000 | 94.48002 | 3.53000 | 94.44416 | | | | 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 | | | 3.01000 | 156.22429 | 3.01000 | 156.16736 | | | | 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 | | | | 101.47178 | | 101.45315 | | | | 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 | | | 3.07000 | 155.16937 | 3.07000 | 155.11149 | | | | 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 | 190.49814 | 3.40000 | 190.42888 | | | | 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 | | | | 96.50720 | | 96.65759 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 3.46000 | 95.57138 | 3.46000 | 95.52094 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 3.43000 | 96.05439 | 3.43000 | 96.00284 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.24000 | 99.22715 | 3.24000 | 99.19027 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 2.88000 | 158.38900 | 2.88000 | 158.33183 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 3.17000 | 196.22139 | 3.17000 | 196.14900 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.17000 | 280.01651 | 2.17000 | 279.92079 | | | | 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 | | | 2.06000 | 282.14772 | 2.06000 | 282.05207 | | | | 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 | | | 2.78000 | 268.54082 | 2.78000 | 268.44459 | | | | 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 | | | 2.47000 | 132.66816 | 2.47000 | 132.62164 | | | | 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 | | | | 100.04053 | | 100.01957 | | | | 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 | | | 2.00000 | 132.25588 | 2.00000 | 132.21119 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS56 On 19/07/2016 Spot Bond | | | | 100.17440 | | 100.18173 | | | | 0.00 | 0 | 0 |
| Total FRS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS56 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.45880 | | 100.46357 | | | | 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 | | | | 101.86738 | | 101.84986 | | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 2.48000 | 109.87274 | 2.48000 | 109.83429 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS69 On 31/05/2017 Spot Bond | | | 104.97509 | 31.55195 | 104.97509 | 31.47212 | | | | 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 | 35.13404 | 101.07593 | 35.04811 | | | | 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 | 28.49065 | 100.44759 | 28.42135 | | | | 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 | 33.56000 | 100.76967 | 33.47815 | | | | 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 | 118.91780 | 2.18000 | 118.87712 | | | | 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 | | | 2.19000 | 115.84553 | 2.21000 | 115.60666 | | | | 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 | | | | 98.90581 | | 98.90471 | | | | 0.00 | 0 | 0 |
| Total FRS86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 2.22000 | 115.54699 | 2.24000 | 115.30872 | | | | 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 | | | | 101.47714 | | 101.46621 | | | | 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 | | | 2.26000 | 352.58974 | 2.26000 | 352.46834 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 101.73618 | | 101.72223 | | | 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 | | | | 101.36229 | | 101.35319 | | | 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 | | | 7.57500 | 103.39443 | 7.45500 | 103.50231 | | | 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 | | | 8.04000 | 104.00957 | 7.96500 | 104.13279 | | | 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 | | | 8.30500 | 108.24598 | 8.23000 | 108.40712 | | | 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 | | | 8.90000 | 102.16129 | 8.83000 | 102.38379 | | 139,730,000,000.00 | | 15,700,000 | 775,700,000 |
| Total FRX19 SPOT | | | | | | | | 139,730,000,000.00 | | 15,700,000 | 775,700,000 |
| Total For FRX19 | | | | | | | | 139,730,000,000.00 | | 15,700,000 | 775,700,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.17000 | 101.12234 | 9.10000 | 101.37873 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.92500 | 91.75794 | 9.86000 | 92.05027 | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 10.01000 | 105.84485 | 9.94000 | 106.24974 | | 4,204,200,000,000.00 | | 420,000,000 | 710,000,000 |
| Total FRX24 SPOT | | | | | | | | 4,204,200,000,000.00 | | 420,000,000 | 710,000,000 |
| Total For FRX24 | | | | | | | | 4,204,200,000,000.00 | | 420,000,000 | 710,000,000 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.39000 | 97.25723 | 10.32000 | 97.66991 | | 2,493,600,000,000.00 | | 240,000,000 | 620,000,000 |
| Total FRX26 SPOT | | | | | | | | 2,493,600,000,000.00 | | 240,000,000 | 620,000,000 |
| Total For FRX26 | | | | | | | | 2,493,600,000,000.00 | | 240,000,000 | 620,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.65000 | 93.37283 | 10.60500 | 93.65943 | | 852,000,000,000.00 | | 80,000,000 | 3,040,000,000 |

| 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 FRX30 SPOT | | | | | | | | | 852,000,000,000.00 | 80,000,000 | 3,040,000,000 |
| Total For FRX30 | | | | | | | | | 852,000,000,000.00 | 80,000,000 | 3,040,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.78000 | 94.57558 | 10.72500 | 94.93017 | | | 4,743,200,000,000.00 | 440,000,000 | 220,000,000 |
| Total FRX31 SPOT | | | | | | | | | 4,743,200,000,000.00 | 440,000,000 | 220,000,000 |
| Total For FRX31 | | | | | | | | | 4,743,200,000,000.00 | 440,000,000 | 220,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.16500 | 82.11361 | 10.11500 | 82.47571 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 100.70368 | | 100.70584 | | | 0.00 | 0 | 0 |
| Total FS1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.71372 | | 100.71560 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.73876 | | 100.73996 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.77887 | | 100.77896 | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.80893 | | 100.80820 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.93906 | | 100.93474 | | | 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 | | | | 101.36193 | | 101.35283 | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 101.23120 | | 101.22161 | | | 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 | | | | 101.41345 | | 101.40360 | | | 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 | | | | 101.47068 | | 101.46000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 101.51837 | | 101.50699 | | | | 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 | | | | 101.72808 | | 101.71366 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A1L On 20/02/2016 Spot Bond | | | 100.00000 | 60.67445 | 100.00000 | 60.52746 | | | | 0.00 | 0 | 0 |
| Total FS3A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A2L On 20/02/2018 Spot Bond | | | 100.00000 | 10.17948 | 100.00000 | 10.15482 | | | | 0.00 | 0 | 0 |
| Total FS3A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 1.70783 | 100.00000 | 1.70370 | | | | 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 | 0.28653 | 100.00000 | 0.28583 | | | | 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 | 9.44216 | 100.00000 | 9.41928 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 1.58413 | 100.00000 | 1.58029 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.26577 | 100.00000 | 0.26513 | | | | 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 | | | | 100.33694 | | 100.34473 | | | | 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 | | | 9.39000 | 102.94483 | 9.31500 | 103.03511 | | | | 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 | | | | 102.03687 | | 102.02705 | | | | 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 | | | | 101.32841 | | 101.31797 | | | | 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 | | | | 101.34602 | | 101.33530 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 101.46040 | | 101.44789 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 101.60104 | | 101.58630 | | | | 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 | | | | 101.68885 | | 101.67272 | | | | 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 |
| GPT33 On 11/08/2015 Spot Bond | | | | 101.40187 | | 101.38413 | | | | 0.00 | 0 | 0 |
| Total GPT33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT33 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 10.88126 | 100.00000 | 10.85489 | | | | 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 | 22.47182 | 100.00000 | 22.41739 | | | | 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 | 12.35563 | 100.00000 | 12.32570 | | | | 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 | 10.15094 | 100.00000 | 10.11925 | | | | 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 | | | | 100.04062 | | 100.01994 | | | | 0.00 | 0 | 425,101,700 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 425,101,700 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 425,101,700 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.04215 | | 100.02070 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.04405 | | 100.02165 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.04668 | | 100.02297 | | | | 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 | | | | 101.91295 | | 101.90179 | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total GRT02 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For GRT02 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| GRT03 On 15/10/2015 Spot Bond | | | | 100.26593 | | 100.27392 | | | | 0.00 | 0 | 250,000,000 |
| Total GRT03 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For GRT03 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| GRT04 On 15/09/2016 Spot Bond | | | | 101.55535 | | 101.55585 | | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.99356 | | 100.99081 | | | | 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 | | | | 101.51468 | | 101.50332 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.71177 | | 100.71385 | | | | 0.00 | 0 | 10,000,000 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00001 | 100.00000 | 0.00001 | | | | 0.00 | 0 | 849,400,000 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 849,400,000 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 849,400,000 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 101.06053 | | 101.06122 | | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 99.93282 | | 99.90767 | | | | 0.00 | 560,000,000 | 560,000,000 |

| 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 HCH01 SPOT | | | | | | | | | | 0.00 | 560,000,000 | 560,000,000 |
| Total For HCH01 | | | | | | | | | | 0.00 | 560,000,000 | 560,000,000 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 11.42461 | 100.00000 | 11.39693 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.90877 | | 100.90707 | | | | 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 | | | | 99.90047 | | 99.88376 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 99.89924 | | 99.88229 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC21 On 07/08/2015 Spot Bond | | | | 101.47285 | | 101.45511 | | | | 0.00 | 0 | 0 |
| Total HILC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC21 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC22 On 13/10/2015 Spot Bond | | | | 100.63527 | | 100.61712 | | | | 0.00 | 0 | 0 |
| Total HILC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC22 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.98623 | 100.00000 | 8.94628 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 8.98623 | 100.00000 | 8.94628 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.53270 | 100.00000 | 9.49032 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.53270 | 100.00000 | 9.49032 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.27606 | 100.00000 | 10.23087 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.23533 | 100.00000 | 10.18982 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.09408 | 100.00000 | 11.04476 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF01 On 17/04/2016 Spot Bond | | | | 100.23256 | | 100.24060 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total HPF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF01 | | | | | | | | | 0.00 | 0 | 0 |
| HPF03 On 15/04/2016 Spot Bond | | | | 100.31299 | | 100.31753 | | | 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 | | | | 101.74757 | | 101.73504 | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | 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 | | | 9.27000 | 105.29303 | 9.19500 | 105.37384 | | | 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 | | | | 101.70903 | | 101.69488 | | | 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 | | | | 101.60422 | | 101.59160 | | | 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 | | | 8.47500 | 105.06191 | 8.40500 | 105.32811 | | 5,275,687,500,000.00 | 622,500,000 | 2,012,500,000 | |
| Total HWAY20 SPOT | | | | | | | | 5,275,687,500,000.00 | 622,500,000 | 2,012,500,000 | |
| Total For HWAY20 | | | | | | | | 5,275,687,500,000.00 | 622,500,000 | 2,012,500,000 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 1.94000 | 284.49472 | 1.94000 | 284.39922 | | 0.00 | 0 | 2,200,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 2,200,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 2,200,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 1.92000 | 291.56770 | 1.92000 | 291.46999 | | 0.00 | 0 | 0 | |
| Total HWAY24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY24 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 9.63500 | 96.62245 | 9.58500 | 97.01972 | | 1,979,029,000,000.00 | 205,400,000 | 1,815,400,000 | |
| Total HWAY34 SPOT | | | | | | | | 1,979,029,000,000.00 | 205,400,000 | 1,815,400,000 | |
| Total For HWAY34 | | | | | | | | 1,979,029,000,000.00 | 205,400,000 | 1,815,400,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 9.67500 | 96.22085 | 9.62500 | 96.62303 | | 0.00 | 0 | 0 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY35 | | | | | | | | 0.00 | 0 | 0 | |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 35.15585 | 100.00000 | 35.07069 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|------------------------|---------------|
| Total HWF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | 0.00 | 0 | 0 |
| HWF04 On 09/10/2015 Spot Bond | | | 100.00000 | 84.77522 | 100.00000 | 84.58166 | | | 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 | 38.76667 | 100.00000 | 38.67276 | | | 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 | 38.83165 | 100.00000 | 38.73758 | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | 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 | | | 1.58000 | 122.10607 | 1.60000 | 121.85507 | | 53,814,326,000,000.00 | 34,059,700,000 | 38,202,900,000 | |
| Total I2025 SPOT | | | | | | | | 53,814,326,000,000.00 | 34,059,700,000 | 38,202,900,000 | |
| Total For I2025 | | | | | | | | 53,814,326,000,000.00 | 34,059,700,000 | 38,202,900,000 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.86500 | 101.31946 | 1.88000 | 101.06086 | | 112,273,000,000,000.00 | 60,200,000,000 | 45,000,000,000 | |
| Total I2033 SPOT | | | | | | | | 112,273,000,000,000.00 | 60,200,000,000 | 45,000,000,000 | |
| Total For I2033 | | | | | | | | 112,273,000,000,000.00 | 60,200,000,000 | 45,000,000,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.88000 | 125.72081 | 1.88000 | 125.67875 | | 113,034,436,000,000.00 | 60,124,700,000 | 122,519,594,100 | |
| Total I2038 SPOT | | | | | | | | 113,034,436,000,000.00 | 60,124,700,000 | 122,519,594,100 | |
| Total For I2038 | | | | | | | | 113,034,436,000,000.00 | 60,124,700,000 | 122,519,594,100 | |
| I2046 On 31/03/2046 Spot Bond | | | 2.01000 | 124.31442 | 2.01000 | 124.27245 | | 94,333,722,000,000.00 | 46,932,200,000 | 87,151,200,000 | |
| Total I2046 SPOT | | | | | | | | 94,333,722,000,000.00 | 46,932,200,000 | 87,151,200,000 | |
| Total For I2046 | | | | | | | | 94,333,722,000,000.00 | 46,932,200,000 | 87,151,200,000 | |
| I2050 On 31/12/2050 Spot Bond | | | 1.97000 | 133.73882 | 1.97000 | 133.69387 | | 48,634,769,000,000.00 | 24,687,700,000 | 42,181,732,900 | |
| Total I2050 SPOT | | | | | | | | 48,634,769,000,000.00 | 24,687,700,000 | 42,181,732,900 | |
| Total For I2050 | | | | | | | | 48,634,769,000,000.00 | 24,687,700,000 | 42,181,732,900 | |
| IBL21 On 15/03/2016 Spot Bond | | | 8.32500 | 104.20924 | 8.18500 | 104.27172 | | 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 | | | 8.14000 | 107.97528 | 8.06500 | 108.13156 | | 0.00 | 0 | 0 | |
| Total IBL22 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL22 | | | | | | | | 0.00 | 0 | 0 | |
| IBL28 On 18/08/2016 Spot Bond | | | 8.14500 | 103.79393 | 8.00500 | 103.91069 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|--------------------|
| Total IBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 99.90098 | | 99.88441 | | | 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 | | | 1.52500 | 132.66067 | 1.52500 | 132.61756 | | | 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 | | | 2.07000 | 135.85991 | 2.07000 | 135.81375 | | | 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 | | | | 101.09043 | | 101.09592 | | | 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 | | | 8.26000 | 103.99679 | 8.18500 | 104.15258 | | 4,130,000,000,000.00 | 500,000,000 | 250,000,000 | |
| Total IBL39 SPOT | | | | | | | | 4,130,000,000,000.00 | 500,000,000 | 250,000,000 | |
| Total For IBL39 | | | | | | | | 4,130,000,000,000.00 | 500,000,000 | 250,000,000 | |
| IBL42 On 15/06/2017 Spot Bond | | | | 101.51507 | | 101.51502 | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 0 |
| IBL43 On 15/11/2015 Spot Bond | | | | 101.52701 | | 101.51702 | | | 0.00 | 0 | 840,000,000 |
| Total IBL43 SPOT | | | | | | | | | 0.00 | 0 | 840,000,000 |
| Total For IBL43 | | | | | | | | | 0.00 | 0 | 840,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | 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 | | | 8.89500 | 98.24164 | 8.82000 | 98.43113 | | | 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 | | | 9.32000 | 92.85195 | 9.25000 | 93.06879 | | 68,036,000,000.00 | 7,300,000 | 2,347,300,000 | |
| Total IBL46 SPOT | | | | | | | | 68,036,000,000.00 | 7,300,000 | 2,347,300,000 | |
| Total For IBL46 | | | | | | | | 68,036,000,000.00 | 7,300,000 | 2,347,300,000 | |
| IBL48 On 19/03/2016 Spot Bond | | | | 100.79811 | | 100.80028 | | | 0.00 | 0 | 0 |
| Total IBL48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL48 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 8.87000 | 98.75810 | 8.79500 | 98.90654 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.37000 | 98.84137 | 9.30000 | 99.09004 | | | | 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 | | | | 99.89059 | | 99.87354 | | | | 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 | | | | 99.04062 | | 99.02144 | | | | 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 | | | 7.77000 | 99.46690 | 7.63000 | 99.57888 | | | | 0.00 | 0 | 0 |
| Total IBL54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL54 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.67500 | 98.48901 | 8.60000 | 98.65925 | | | | 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 | | | | 99.95770 | | 99.93831 | | | | 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 | | | | 101.48467 | | 101.47345 | | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 7.91000 | 104.76981 | 7.83500 | 104.85518 | | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.63500 | 105.83987 | 8.56000 | 106.04343 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.72500 | 107.60838 | 9.65000 | 108.01902 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.55670 | | 100.56131 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.01295 | | 100.07069 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 99.90778 | | 99.88946 | | | | 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 | | | | 99.99993 | | 99.98140 | | | | 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 | | | | 99.99987 | | 99.98093 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.95194 | | 100.95064 | | | | 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 | | | 2.80000 | 130.09891 | 2.80000 | 130.05212 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.59754 | | 100.60115 | | | | 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 | 15.43558 | 100.00000 | 15.36771 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.01068 | 100.00000 | 0.01065 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.16303 | | 100.17456 | | | | 0.00 | 0 | 690,000,000 |
| Total IDCG01 SPOT | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| Total For IDCG01 | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.10999 | | 100.12052 | | | | 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 | | | 9.36000 | 98.06439 | 9.29000 | 98.31775 | | | | 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 | | | | 101.33040 | | 101.32169 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG0£ On 24/11/2019 Spot Bond | | | | 101.24623 | | 101.23655 | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG0€ On 24/11/2024 Spot Bond | | | 10.00000 | 98.99828 | 9.93000 | 99.38399 | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP0£ On 31/01/2017 Spot Bond | | | 5.00000 | 99.97272 | 5.00000 | 99.95908 | | | 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 | 101.37214 | 5.00000 | 101.35846 | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP0£ On 14/03/2018 Spot Bond | | | 4.00000 | 101.48536 | 4.00000 | 101.47444 | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP0€ On 17/10/2019 Spot Bond | | | 4.00000 | 101.12081 | 4.00000 | 101.10987 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDW01£ On 30/06/2016 Spot Bond | | | 100.00000 | 59.98601 | 100.00000 | 59.84069 | | | 0.00 | 0 | 0 |
| Total IDW01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW01U | | | | | | | | | 0.00 | 0 | 0 |
| IDW02£ On 30/06/2016 Spot Bond | | | 100.00000 | 59.86559 | 100.00000 | 59.72056 | | | 0.00 | 0 | 0 |
| Total IDW02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW02U | | | | | | | | | 0.00 | 0 | 0 |
| IDW03£ On 30/06/2016 Spot Bond | | | 100.00000 | 59.86559 | 100.00000 | 59.72056 | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | 0.00 | 0 | 0 |
| IFM01 On 31/03/2016 Spot Bond | | | 9.20000 | 106.17084 | 9.20000 | 106.14475 | | | 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 | | | | 101.70140 | | 101.68714 | | | 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 | 8.13474 | 100.00000 | 8.11503 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total IKH1D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | 0.00 | 0 | 0 |
| IN09 On 01/02/2016 Spot Bond | | | | 99.62674 | | 99.60316 | | | 0.00 | 0 | 0 |
| Total IN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN09 | | | | | | | | | 0.00 | 0 | 0 |
| IN269U On 25/07/2017 Spot Bond | | | 100.00000 | 21.17597 | 100.00000 | 21.12467 | | | 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 | 23.73411 | 100.00000 | 23.67662 | | | 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 | 1.72608 | 100.00000 | 1.72278 | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 9.14749 | 100.00000 | 9.12532 | | | 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 | 11.01642 | 100.00000 | 10.98973 | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 11.05115 | 100.00000 | 11.02438 | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 8.78641 | 100.00000 | 8.76696 | | | 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 | 40.54190 | 100.00000 | 40.44368 | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | 0.00 | 0 | 0 |
| IN294U On 13/08/2015 Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | 0.00 | 0 | 0 |
| Total IN294U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN294U | | | | | | | | | 0.00 | 0 | 0 |
| IN295U On 19/08/2015 Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0 |
| Total IN295U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN295U | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 11.75860 | 100.00000 | 11.71978 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN307U On 30/09/2015 Spot Bond | | | 100.00000 | 98.41270 | 100.00000 | 97.63779 | | | | 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 | 98.41270 | 100.00000 | 97.63779 | | | | 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 | 98.41270 | 100.00000 | 97.63779 | | | | 0.00 | 0 | 0 |
| Total IN309U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN309U | | | | | | | | | | 0.00 | 0 | 0 |
| IN534U On 20/10/2015 Spot Bond | | | 100.00000 | 83.30853 | 100.00000 | 83.12300 | | | | 0.00 | 0 | 0 |
| Total IN534U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN534U | | | | | | | | | | 0.00 | 0 | 0 |
| IN535U On 25/08/2015 Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | | 0.00 | 0 | 0 |
| Total IN535U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN535U | | | | | | | | | | 0.00 | 0 | 0 |
| IN542U On 13/10/2015 Spot Bond | | | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | | 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 | 97.32173 | 100.00000 | 96.98729 | | | | 0.00 | 0 | 0 |
| Total IN546U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN546U | | | | | | | | | | 0.00 | 0 | 0 |
| IN700U On 18/08/2015 Spot Bond | | | 100.00000 | 94.80519 | 100.00000 | 94.55959 | | | | 0.00 | 0 | 0 |
| Total IN700U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN700U | | | | | | | | | | 0.00 | 0 | 0 |
| INA531 On 28/07/2015 Spot Bond | | | 6.40000 | 99.98247 | 6.40000 | 99.91241 | | | | 0.00 | 0 | 0 |
| Total INA531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA531 | | | | | | | | | | 0.00 | 0 | 0 |
| INA533 On 11/08/2015 Spot Bond | | | 6.45000 | 99.68293 | 6.40000 | 99.66796 | | | | 0.00 | 0 | 0 |
| Total INA533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA533 | | | | | | | | | | 0.00 | 0 | 0 |
| INA534 On 18/08/2015 Spot Bond | | | 6.45000 | 99.56016 | 6.40000 | 99.54618 | | | | 0.00 | 0 | 0 |
| Total INA534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA534 | | | | | | | | | | 0.00 | 0 | 0 |
| INA538 On 08/09/2015 Spot Bond | | | 6.60000 | 99.17508 | 6.45000 | 99.17629 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total INA538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA538 | | | | | | | | | | 0.00 | 0 | 0 |
| INA543 On 13/10/2015 Spot Bond | | | 6.75000 | 98.52416 | 6.60000 | 98.53892 | | | | 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 | | | 6.75000 | 98.39866 | 6.60000 | 98.41617 | | | | 0.00 | 0 | 0 |
| Total INA544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA544 | | | | | | | | | | 0.00 | 0 | 0 |
| ING115 On 31/03/2016 Spot Bond | | | 10.95137 | 101.40968 | 10.87699 | 101.41064 | | | | 0.00 | 0 | 0 |
| Total ING115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING115 | | | | | | | | | | 0.00 | 0 | 0 |
| ING116 On 31/03/2016 Spot Bond | | | 10.95137 | 100.88784 | 10.87699 | 100.88881 | | | | 0.00 | 0 | 0 |
| Total ING116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING116 | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.86781 | | 100.86575 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.85122 | | 100.84962 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 102.06587 | 6.50000 | 102.04803 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING153 | | | | | | | | | | 0.00 | 0 | 0 |
| ING161 On 20/03/2017 Spot Bond | | | | 100.86427 | | 100.86084 | | | | 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 | | | | 100.87205 | | 100.86972 | | | | 0.00 | 0 | 0 |
| Total ING204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING204 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 12/04/2016 Spot Bond | | | | 100.27940 | | 100.28886 | | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.82904 | | 100.82695 | | | | 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 | | | | 104.92748 | | 104.92030 | | | | 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 | | | | 99.21361 | | 99.19532 | | | | 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 | | | | 99.08039 | | 99.06199 | | | | 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 | 82.95455 | 100.00000 | 82.76644 | | | | 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 | | | | 100.64116 | | 100.62230 | | | | 0.00 | 0 | 0 |
| Total ING305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING305 | | | | | | | | | | 0.00 | 0 | 0 |
| ING310 On 15/10/2015 Spot Bond | | | | 100.18273 | | 100.19488 | | | | 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 | | | | 101.48322 | | 101.46233 | | | | 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 | | | | 102.21700 | | 102.19609 | | | | 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 | 82.57919 | 100.00000 | 82.39278 | | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF02 On 13/04/2016 Spot Bond | | | | 100.31331 | | 100.32047 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| Total IPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF02 | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.31762 | | 100.32451 | | | 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 | | | 8.83500 | 102.49519 | 8.69500 | 102.68939 | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.56087 | | 100.56496 | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.57455 | | 100.57814 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.58369 | | 100.58694 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For IPF09 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| IPF10 On 15/10/2016 Spot Bond | | | | 100.26195 | | 100.27022 | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2015 Spot Bond | | | | 100.27640 | | 100.28362 | | | 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 | | | | 100.26770 | | 100.27555 | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.71000 | 100.27314 | 9.64000 | 100.55066 | | | 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 | | | | 100.79486 | | 100.79885 | | | 0.00 | 0 | 0 |
| Total IPL5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL5 | | | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.83000 | 105.08158 | 8.75500 | 105.20409 | | 353,200,000,000.00 | | 40,000,000 | 1,370,000,000 |
| Total IPL6 SPOT | | | | | | | | 353,200,000,000.00 | | 40,000,000 | 1,370,000,000 |
| Total For IPL6 | | | | | | | | 353,200,000,000.00 | | 40,000,000 | 1,370,000,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.46357 | | 100.46858 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.38684 | | 100.39317 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.77027 | | 100.75747 | | | | 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 | | | | 102.13438 | | 102.13445 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total IV015 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For IV015 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| IV016 On 06/12/2021 Spot Bond | | | | 101.23128 | | 101.22365 | | | | 0.00 | 0 | 120,000,000 |
| Total IV016 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For IV016 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| IV017 On 31/01/2022 Spot Bond | | | 2.75000 | 130.48454 | 2.75000 | 130.43778 | | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 3.57000 | 152.71789 | 3.57000 | 152.65993 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.61977 | | 100.62112 | | | | 0.00 | 0 | 0 |
| Total IV022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV022 | | | | | | | | | | 0.00 | 0 | 0 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.35546 | | 100.35972 | | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.22629 | | 100.20302 | | | | 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 | | | | 101.09841 | | 101.09394 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For IV025 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| IV026 On 27/09/2024 Spot Bond | | | | 98.63676 | | 98.63265 | | | | 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 | | | 3.58000 | 110.07703 | 3.60000 | 109.94160 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 3.58000 | 110.07703 | 3.60000 | 109.94160 | | | | 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 | | | | 101.18230 | | 101.17554 | | | | 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 | | | | 101.50084 | | 101.48352 | | | | 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 | 9.37914 | 100.00000 | 9.33789 | | | | 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 | | | 10.43500 | 111.04534 | 10.36000 | 111.19963 | | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 101.73793 | | 101.71704 | | | | 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 | | | 3.67000 | 145.75112 | 3.67000 | 145.69542 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IV531U On 30/07/2015 Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | | 0.00 | 0 | 0 |
| Total IV531U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV531U | | | | | | | | | | 0.00 | 0 | 0 |
| IV533U On 13/08/2015 Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | | 0.00 | 0 | 0 |
| Total IV533U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV533U | | | | | | | | | | 0.00 | 0 | 0 |
| IV534U On 20/08/2015 Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | | 0.00 | 0 | 0 |
| Total IV534U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV534U | | | | | | | | | | 0.00 | 0 | 0 |
| IVA531 On 30/07/2015 Spot Bond | | | 6.45000 | 99.49015 | 6.40000 | 99.49408 | | | | 0.00 | 0 | 0 |
| Total IVA531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA531 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA533 On 13/08/2015 Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA533 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA534 On 20/08/2015 Spot Bond | | | 6.45000 | 98.76089 | 6.40000 | 98.77038 | | | | 0.00 | 0 | 0 |
| Total IVA534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA534 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA537 On 03/09/2015 Spot Bond | | | 6.60000 | 98.60920 | 6.45000 | 98.64038 | | | | 0.00 | 0 | 0 |
| Total IVA537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA537 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA538 On 10/09/2015 Spot Bond | | | 6.60000 | 98.48628 | 6.45000 | 98.52017 | | | | 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 | | | 6.75000 | 98.99312 | 6.60000 | 98.99755 | | | | 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 | | | 6.75000 | 98.61400 | 6.60000 | 98.62679 | | | | 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 | | | 6.75000 | 98.48827 | 6.60000 | 98.50382 | | | | 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 | | | 6.75000 | 98.36286 | 6.60000 | 98.38116 | | | | 0.00 | 0 | 0 |
| Total IVA544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA544 | | | | | | | | | | 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 27/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC006 On 28/01/2016 Spot Bond | | | | 100.16531 | | 100.14721 | | | | 0.00 | 0 | 0 |
| Total IVC006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC006 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC007 On 04/04/2016 Spot Bond | | | | 100.44187 | | 100.44784 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC007 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC014 On 20/05/2016 Spot Bond | | | | 101.35631 | | 101.34729 | | | | 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 | | | | 101.50879 | | 101.49795 | | | | 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 | | | | 101.19933 | | 101.19272 | | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.31435 | | 100.32123 | | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC018 On 12/07/2016 Spot Bond | | | | 100.31651 | | 100.32325 | | | | 0.00 | 0 | 0 |
| Total IVC018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC018 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.32082 | | 100.32729 | | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC020 On 12/07/2016 Spot Bond | | | | 100.30139 | | 100.30910 | | | | 0.00 | 0 | 0 |
| Total IVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.16275 | | 100.17139 | | | | 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 | | | | 99.99993 | | 99.98045 | | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.83175 | | 100.83212 | | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 101.52652 | | 101.51559 | | | | 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 | | | | 101.21876 | | 101.21190 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC025 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC026 On 26/02/2016 Spot Bond | | | | 101.20656 | | 101.19989 | | | | 0.00 | 0 | 0 |
| Total IVC026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC026 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.54402 | | 100.54831 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.01771 | | 100.07444 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.77213 | | 100.77402 | | | | 0.00 | 0 | 0 |
| Total IVC032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC032 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.59592 | | 100.59914 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.61158 | | 100.61426 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.61158 | | 100.61426 | | | | 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 | | | 9.23500 | 100.50054 | 9.16000 | 100.72106 | | | | 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 | 13.20220 | 100.00000 | 13.17314 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 11.40574 | 100.00000 | 11.37811 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.38000 | 99.98915 | 9.31000 | 100.27991 | | | | 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 | | | | 99.99974 | | 99.97986 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC042 On 14/08/2015 Spot Bond | | | | 101.54827 | | 101.53630 | | | | 0.00 | 0 | 0 |
| Total IVC042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC042 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC043 On 15/09/2015 Spot Bond | | | | 100.84839 | | 100.84841 | | | | 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 | | | | 105.52411 | | 105.50479 | | | | 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 | | | | 100.01356 | | 100.07116 | | | | 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 | | | | 100.93684 | | 100.99508 | | | | 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 | | | 7.06000 | 101.96497 | 6.92500 | 101.97932 | | | | 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 | | | | 99.82798 | | 99.81117 | | | | 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 | | | | 101.51481 | | 101.50344 | | | | 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 | | | | 101.21731 | | 101.21071 | | | | 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 | | | | 99.89369 | | 99.87572 | | | | 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 | | | | 101.61000 | | 101.59690 | | | | 0.00 | 0 | 0 |
| Total IVC052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC052 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 101.76074 | | 101.74570 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC054 On 03/03/2016 Spot Bond | | | | 101.13378 | | 101.12870 | | | | 0.00 | 0 | 0 |
| Total IVC054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC054 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.71732 | | 100.71882 | | | | 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 | | | | 99.99992 | | 99.98112 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IVC056 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IVC056 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.54321 | | 100.54753 | | | | 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 | | | | 101.00915 | | 101.00625 | | | | 0.00 | 0 | 0 |
| Total IVC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC059 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.60628 | | 100.60871 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 99.95024 | | 99.92724 | | | | 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 | | | | 99.97911 | | 99.95941 | | | | 0.00 | 0 | 0 |
| Total JDG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG01 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03 On 15/04/2016 Spot Bond | | | | 100.13588 | | 100.14274 | | | | 0.00 | 0 | 0 |
| Total JDG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG03 | | | | | | | | | | 0.00 | 0 | 0 |
| JDG03U On 21/02/2016 Spot Bond | | | 100.00000 | 60.52746 | 100.00000 | 60.38083 | | | | 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 | | | | 101.08013 | | 101.08809 | | | | 0.00 | 0 | 0 |
| Total JDG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JDG04 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 101.11076 | | 101.10874 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.97330 | | 100.97010 | | | | 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 | | | | 101.11359 | | 101.10663 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KCF03U On 30/10/2015 Spot Bond | | | 100.00000 | 99.72603 | 100.00000 | 99.45355 | | | | 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 | | | | 103.56548 | | 103.55357 | | | | 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 | | | | 99.87567 | | 99.85399 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.55000 | 140.41067 | 8.48000 | 141.04003 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.68411 | | 100.68898 | | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.92992 | | 100.92121 | | | | 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 | | | | 101.13646 | | 101.13339 | | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.74553 | | 100.74486 | | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.32970 | | 100.31057 | | | | 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 | | | 10.32000 | 99.19743 | 10.25000 | 99.40700 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 104.11608 | 9.71000 | 104.08882 | | | 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 | | | | 99.95951 | | 99.94099 | | | 0.00 | 0 | 0 |
| Total LEW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LEW01 | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.86000 | 101.33225 | 8.78500 | 101.44369 | | 88,600,000,000.00 | | 10,000,000 | 3,270,000,000 |
| Total LGL02 SPOT | | | | | | | | 88,600,000,000.00 | | 10,000,000 | 3,270,000,000 |
| Total For LGL02 | | | | | | | | 88,600,000,000.00 | | 10,000,000 | 3,270,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 8.99000 | 99.26962 | 8.91500 | 99.41797 | | 359,600,000,000.00 | | 40,000,000 | 720,000,000 |
| Total LGL03 SPOT | | | | | | | | 359,600,000,000.00 | | 40,000,000 | 720,000,000 |
| Total For LGL03 | | | | | | | | 359,600,000,000.00 | | 40,000,000 | 720,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.99000 | 100.96056 | 9.92000 | 101.20069 | | 53,946,000,000.00 | | 5,400,000 | 585,400,000 |
| Total LGL04 SPOT | | | | | | | | 53,946,000,000.00 | | 5,400,000 | 585,400,000 |
| Total For LGL04 | | | | | | | | 53,946,000,000.00 | | 5,400,000 | 585,400,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 101.09822 | | 101.09374 | | 0.00 | | 20,000,000 | 10,000,000 |
| Total LGL05 SPOT | | | | | | | | 0.00 | | 20,000,000 | 10,000,000 |
| Total For LGL05 | | | | | | | | 0.00 | | 20,000,000 | 10,000,000 |
| LHL01 On 13/12/2015 Spot Bond | | | | 101.32581 | | 101.31444 | | 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 | | | 8.08000 | 102.24902 | 7.94500 | 102.27772 | | 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 | | | | 101.44463 | | 101.43050 | | 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 | | | | 101.92755 | | 101.90948 | | 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 | | | | 101.48973 | | 101.47877 | | 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 | | | | 101.56845 | | 101.55408 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LRFB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 101.68233 | | 101.66629 | | | | 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 | | | | 101.47045 | | 101.45677 | | | | 0.00 | 0 | 0 |
| Total MAQ062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ062 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ06 On 14/12/2015 Spot Bond | | | | 100.81880 | | 100.81770 | | | | 0.00 | 0 | 0 |
| Total MAQ065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ065 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 30/07/2015 Spot Bond | | | | 99.98276 | | 99.96552 | | | | 0.00 | 0 | 0 |
| Total MAQ070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ070 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 11/08/2015 Spot Bond | | | | 99.77292 | | 99.75545 | | | | 0.00 | 0 | 0 |
| Total MAQ071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ071 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 10/09/2015 Spot Bond | | | | 99.23610 | | 99.21833 | | | | 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 | | | | 98.73246 | | 98.71485 | | | | 0.00 | 0 | 0 |
| Total MAQ073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ073 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 102.72224 | | 102.70475 | | | | 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 | | | | 102.74240 | | 102.72476 | | | | 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 | | | | 100.19925 | | 100.42904 | | | | 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 | | | | 100.22815 | | 100.45533 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.76485 | | 100.76150 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBC02 On 05/09/2015 Spot Bond | | | | 99.33591 | | 99.31843 | | | | 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 | | | | 98.77352 | | 98.75600 | | | | 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 | | | | 100.58661 | | 100.59222 | | | | 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 | | | | 101.25312 | | 101.25879 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 28/03/2016 Spot Bond | | | | 100.65249 | | 100.65718 | | | | 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 | | | | 101.09041 | | 101.08929 | | | | 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 | | | | 101.35694 | | 101.34454 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.28455 | | 100.29518 | | | | 0.00 | 0 | 200,000,000 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| MBF04 On 06/08/2015 Spot Bond | | | | 99.85741 | | 99.84426 | | | | 0.00 | 0 | 0 |
| Total MBF040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2016 Spot Bond | | | | 99.83319 | | 99.81980 | | | | 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 | | | | 99.82935 | | 99.81553 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 08/12/2015 Spot Bond | | | | 100.95628 | | 100.95285 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|--------------------|
| Total MBF043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF043 | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 11/04/2016 Spot Bond | | | | 100.27834 | | 100.28786 | | | 0.00 | 0 | 984,000,000 |
| Total MBF044 SPOT | | | | | | | | | 0.00 | 0 | 984,000,000 |
| Total For MBF044 | | | | | | | | | 0.00 | 0 | 984,000,000 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.30467 | | 100.31238 | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | 0.00 | 0 | 0 |
| MBP24 On 22/03/2016 Spot Bond | | | 100.00000 | 56.00730 | 100.00000 | 55.87162 | | | 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 | 27.81107 | 100.00000 | 27.74369 | | | 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 | 19.87332 | 100.00000 | 19.82517 | | | 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 | 19.95219 | 100.00000 | 19.90386 | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | 0.00 | 0 | 0 |
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 23.93279 | 100.00000 | 23.87480 | | | 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 | 25.03375 | 100.00000 | 24.97310 | | | 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 | | | | 99.99987 | | 99.98133 | | | 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 | | | 8.89500 | 102.97807 | 8.82000 | 103.18786 | | 33,801,000,000.00 | | 3,800,000 | 543,800,000 |
| Total MBSA01 SPOT | | | | | | | | 33,801,000,000.00 | | 3,800,000 | 543,800,000 |
| Total For MBSA01 | | | | | | | | 33,801,000,000.00 | | 3,800,000 | 543,800,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91500 | 102.49991 | 8.84000 | 102.70887 | | 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 | | | | 102.30157 | | 102.30688 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MEFSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.41841 | | 100.45778 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.43907 | | 100.47746 | | | | 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 | | | 8.07500 | 103.25060 | 8.00000 | 103.31225 | | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 8.88500 | 101.91962 | 8.81000 | 102.11577 | | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.63500 | 102.40736 | 9.56500 | 102.71578 | | | | 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 | | | | 100.70868 | | 100.71070 | | | | 0.00 | 0 | 0 |
| Total MFS1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.73376 | | 100.73509 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.67000 | 103.03993 | 9.60000 | 103.25314 | | | | 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 | | | 7.23000 | 103.26813 | 7.09500 | 103.26641 | | | | 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 | | | 9.00000 | 101.03807 | 8.92500 | 101.13846 | | | | 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 | | | | 100.26852 | | 100.27903 | | | | 0.00 | 0 | 0 |
| Total MIP4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4C | | | | | | | | | | 0.00 | 0 | 0 |
| MIP4F On 13/01/2016 Spot Bond | | | | 100.31373 | | 100.29412 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| Total MIP4F SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4F | | | | | | | | | 0.00 | 0 | 0 |
| MIP4U On 13/01/2016 Spot Bond | | | 100.00000 | 73.23129 | 100.00000 | 72.95072 | | | 0.00 | 0 | 0 |
| Total MIP4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIP4U | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.86065 | | 100.86007 | | | 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 | | | 9.51000 | 106.02066 | 9.44000 | 106.29928 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.56683 | | 100.55646 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 36.90329 | 100.00000 | 36.81389 | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 8.70000 | 100.98991 | 8.62500 | 101.09151 | | | 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 | | | 8.69000 | 102.97255 | 8.61500 | 103.08363 | | 173,800,000,000.00 | | 20,000,000 | 520,000,000 |
| Total MTN04 SPOT | | | | | | | | 173,800,000,000.00 | | 20,000,000 | 520,000,000 |
| Total For MTN04 | | | | | | | | 173,800,000,000.00 | | 20,000,000 | 520,000,000 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 7.68788 | 100.89771 | 7.66911 | | | 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 | 7.78569 | 100.61875 | 7.76673 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|---------------|
| Total N4A311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A40£ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A40£ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N5A16 On 20/06/2016 Spot Bond | | | | 100.92892 | | 100.93054 | | | | 0.00 | 0 | 0 |
| Total N5A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5A16 | | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.99596 | | 100.99621 | | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 101.00935 | | 101.00934 | | | | 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 | | | | 101.15513 | | 101.15213 | | | | 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 | | | | 101.27646 | | 101.27098 | | | | 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 | 11.66332 | 100.00000 | 11.63506 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |
| N5G23L On 20/06/2023 Spot Bond | | | 100.00000 | 12.48691 | 100.00000 | 12.45665 | | | | 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 | | | 9.82500 | 93.54479 | 9.75000 | 93.88622 | | | 107,092,500,000.00 | 10,900,000 | 1,810,900,000 | |
| Total NAM01 SPOT | | | | | | | | | 107,092,500,000.00 | 10,900,000 | 1,810,900,000 | |
| Total For NAM01 | | | | | | | | | 107,092,500,000.00 | 10,900,000 | 1,810,900,000 | |
| NAM02 On 29/06/2020 Spot Bond | | | 9.46000 | 101.29264 | 9.39000 | 101.53892 | | | 189,200,000,000.00 | 20,000,000 | 10,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|---------------------------|-------------------|----------------------|
| Total NAM02 SPOT | | | | | | | | | 189,200,000,000.00 | 20,000,000 | 10,000,000 |
| Total For NAM02 | | | | | | | | | 189,200,000,000.00 | 20,000,000 | 10,000,000 |
| NBK10/On 25/07/2016 Spot Bond | | | 7.85000 | 99.19557 | 7.71000 | 99.30521 | | | 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 | | | 9.35000 | 99.70653 | 9.28000 | 99.96809 | | | 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 | | | 8.96000 | 105.17227 | 8.89000 | 105.45634 | | | 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 | | | 9.42500 | 105.24326 | 9.35000 | 105.66028 | | | 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 | | | | 102.21042 | | 102.20261 | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/On 26/06/2021 Spot Bond | | | 9.32000 | 100.71313 | 9.25000 | 101.00120 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14I/On 27/08/2015 Spot Bond | | | | 101.24491 | | 101.23871 | | | 0.00 | 0 | 0 |
| Total NBK14B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14B | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/On 11/02/2022 Spot Bond | | | 9.56000 | 100.39098 | 9.49000 | 100.69246 | | | 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 | | | | 102.29221 | | 102.28658 | | | 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 | | | 10.15000 | 100.07189 | 10.08000 | 100.45509 | | | 0.00 | 0 | 3,500,000,000 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| NBK16I/On 25/07/2016 Spot Bond | | | | 100.17836 | | 100.16028 | | | 0.00 | 0 | 120,000,000 |
| Total NBK16B SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For NBK16B | | | | | | | | | 0.00 | 0 | 120,000,000 |
| NBK17/On 22/04/2026 Spot Bond | | | 10.33000 | 100.20247 | 10.26000 | 100.61672 | | 206,600,000,000.00 | | 20,000,000 | 510,000,000 |

| 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 NBK17A SPOT | | | | | | | | | 206,600,000,000.00 | 20,000,000 | 510,000,000 |
| Total For NBK17A | | | | | | | | | 206,600,000,000.00 | 20,000,000 | 510,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 101.25982 | | 101.25425 | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | 0.00 | 0 | 0 |
| NBK18J On 01/06/2020 Spot Bond | | | 9.30000 | 101.29158 | 9.23000 | 101.53489 | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.50221 | | 100.50421 | | | 0.00 | 0 | 400,000,000 |
| Total NBK18B SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For NBK18B | | | | | | | | | 0.00 | 0 | 400,000,000 |
| NBK19K On 01/06/2022 Spot Bond | | | 9.71000 | 101.15893 | 9.64000 | 101.47705 | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.17918 | | 100.18277 | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | 0.00 | 0 | 0 |
| NBK20L On 01/06/2026 Spot Bond | | | 10.40000 | 101.35693 | 10.33000 | 101.77855 | | 1,248,000,000,000.00 | | 120,000,000 | 60,000,000 |
| Total NBK20A SPOT | | | | | | | | 1,248,000,000,000.00 | | 120,000,000 | 60,000,000 |
| Total For NBK20A | | | | | | | | 1,248,000,000,000.00 | | 120,000,000 | 60,000,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.66007 | | 100.66213 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK21M On 21/07/2027 Spot Bond | | | 10.60000 | 100.42632 | 10.53000 | 100.86920 | | 424,000,000,000.00 | | 40,000,000 | 20,000,000 |
| Total NBK21A SPOT | | | | | | | | 424,000,000,000.00 | | 40,000,000 | 20,000,000 |
| Total For NBK21A | | | | | | | | 424,000,000,000.00 | | 40,000,000 | 20,000,000 |
| NBK21I On 10/11/2017 Spot Bond | | | | 101.55775 | | 101.54266 | | | 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 | | | | 101.57868 | | 101.56611 | | | 0.00 | 0 | 569,000,000 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 0 | 569,000,000 |
| Total For NBK22B | | | | | | | | | 0.00 | 0 | 569,000,000 |
| NBK23I On 12/02/2020 Spot Bond | | | | 101.62128 | | 101.60815 | | | 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 | | | | 101.66372 | | 101.64993 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 101.73824 | | 101.72359 | | | 0.00 | 160,000,000 | 80,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.12678 | | 100.13484 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NBK26B | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NBK27I On 01/06/2018 Spot Bond | | | | 101.17318 | | 101.16736 | | | 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 | | | 6.98000 | 104.31745 | 6.84500 | 104.31641 | | | 0.00 | 0 | 2,890,000,000 |
| Total NBK2A SPOT | | | | | | | | | 0.00 | 0 | 2,890,000,000 |
| Total For NBK2A | | | | | | | | | 0.00 | 0 | 2,890,000,000 |
| NBK2B On 15/09/2015 Spot Bond | | | | 101.16764 | | 101.16808 | | | 0.00 | 0 | 0 |
| Total NBK2B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK2B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.96500 | 112.56589 | 8.89000 | 112.80606 | | 282,397,500,000.00 | | 31,500,000 | 3,081,500,000 |
| Total NBK3A SPOT | | | | | | | | 282,397,500,000.00 | | 31,500,000 | 3,081,500,000 |
| Total For NBK3A | | | | | | | | 282,397,500,000.00 | | 31,500,000 | 3,081,500,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.72500 | 38.97245 | 10.65500 | 39.19020 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.17587 | | 100.18300 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NBK9A On 23/03/2016 Spot Bond | | | 7.89500 | 104.15021 | 7.75500 | 104.21711 | | | 0.00 | 0 | 450,000,000 |
| Total NBK9A SPOT | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For NBK9A | | | | | | | | | 0.00 | 0 | 450,000,000 |
| NBK9B On 23/03/2016 Spot Bond | | | | 100.71445 | | 100.71643 | | | 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 | | | | 97.70862 | | 97.69014 | | | 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 | | | | 101.17775 | | 101.17189 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| 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 | | | | 100.04054 | | 100.01972 | | | | 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 | | | | 99.99988 | | 99.98000 | | | | 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 | | | | 94.21029 | | 94.19118 | | | | 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 | | | | 101.64528 | | 101.63273 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.76633 | | 100.76677 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2015 Spot Bond | | | | 100.78113 | | 100.78371 | | | | 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 | | | | 101.01175 | | 101.01832 | | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.70162 | | 100.70384 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NCLN78 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NCLN78 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NCLN7 On 20/03/2016 Spot Bond | | | | 100.68404 | | 100.68557 | | | | 0.00 | 0 | 0 |
| Total NCLN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN79 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/06/2016 Spot Bond | | | | 100.68354 | | 100.68508 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total NCLN80 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For NCLN80 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 99.96176 | | 99.94437 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.79011 | | 100.78873 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.89500 | 108.14453 | 9.82500 | 108.52957 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.78517 | | 100.78391 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 9.93000 | 107.02279 | 9.86000 | 107.41957 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.79011 | | 100.78873 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/12/2016 Spot Bond | | | | 100.70885 | | 100.70970 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2017 Spot Bond | | | | 100.80567 | | 100.76987 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.79803 | | 100.79643 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.80793 | | 100.80605 | | | | 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 | | | | 101.18273 | | 101.17502 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 09/04/2018 Spot Bond | | | | 100.40317 | | 100.40907 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2020 Spot Bond | | | | 100.48530 | | 100.48400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| Total NCLN94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 17/09/2015 Spot Bond | | | 7.58000 | 104.18816 | 7.44500 | 104.18619 | | | 0.00 | 0 | 190,000,000 |
| Total NED11 SPOT | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For NED11 | | | | | | | | | 0.00 | 0 | 190,000,000 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.04654 | | 100.02276 | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.20374 | | 100.19044 | | | 0.00 | 0 | 240,000,000 |
| Total NED14 SPOT | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For NED14 | | | | | | | | | 0.00 | 0 | 240,000,000 |
| NED15 On 08/04/2024 Spot Bond | | | 10.09500 | 105.43014 | 10.02000 | 105.83710 | | | 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 | | | | 99.10367 | | 99.10386 | | | 0.00 | 1,380,000,000 | 460,000,000 |
| Total NED16 SPOT | | | | | | | | | 0.00 | 1,380,000,000 | 460,000,000 |
| Total For NED16 | | | | | | | | | 0.00 | 1,380,000,000 | 460,000,000 |
| NED17 On 14/10/2024 Spot Bond | | | | 102.38392 | | 102.42441 | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.28111 | | 100.28727 | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.72582 | | 100.72421 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For NED19 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| NED20 On 01/07/2025 Spot Bond | | | 11.22000 | 101.12398 | 11.15000 | 101.35456 | | | 0.00 | 0 | 1,500,000,000 |
| Total NED20 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For NED20 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.39863 | | 100.40678 | | | 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 | 118.44173 | 9.44500 | 118.41203 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| Total NEDH1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 04/09/2015 Spot Bond | | | | 101.49191 | | 101.48248 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NHM001 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NHM001 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | 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 | | | 2.07000 | 172.91348 | 2.07000 | 172.85484 | | | 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 | | | 2.44000 | 113.38384 | 2.46000 | 113.14978 | | | 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 | 188.63228 | 3.45000 | 188.56712 | | | 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 | | | 2.83000 | 110.83022 | 2.85000 | 110.59956 | | | 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 | | | 3.16000 | 143.37926 | 3.16000 | 143.32641 | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 3.07000 | 155.16937 | 3.07000 | 155.11149 | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.72000 | 102.62870 | 8.65000 | 102.88810 | | | 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 | | | 9.35000 | 106.09066 | 9.28000 | 106.34028 | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A11 On 22/05/2016 Spot Bond | | | | 101.48799 | | 101.47967 | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A11 On 22/05/2048 Spot Bond | | | | 101.29568 | | 101.28803 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 101.34207 | | 101.33373 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 101.31426 | | 101.30634 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 101.39583 | | 101.38668 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.55000 | 107.34883 | 9.48000 | 107.68163 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 101.36988 | | 101.36112 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 101.35134 | | 101.34286 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 101.47542 | | 101.46508 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.75000 | 106.12599 | 9.68000 | 106.37190 | | | | 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 | | | | 101.38841 | | 101.37938 | | | | 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 | | | | 101.39768 | | 101.38851 | | | | 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 | | | | 101.55506 | | 101.54353 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1D On 22/05/2020 Spot Bond | | | | 101.74018 | | 101.72588 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2016 Spot Bond | | | | 101.62731 | | 101.61470 | | | 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 | | | | 101.42548 | | 101.41590 | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 8.68500 | 112.09026 | 8.61000 | 112.29177 | | | 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 | | | 9.41000 | 117.65381 | 9.34000 | 118.02202 | | 5,646,000,000,000.00 | | 600,000,000 | 900,000,000 |
| Total NRA022 SPOT | | | | | | | | 5,646,000,000,000.00 | 600,000,000 | 900,000,000 | |
| Total For NRA022 | | | | | | | | 5,646,000,000,000.00 | 600,000,000 | 900,000,000 | |
| NRA02: On 31/05/2023 Spot Bond | | | 1.96500 | 177.52863 | 1.96500 | 177.46891 | | | 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 | | | 10.30000 | 115.91445 | 10.23000 | 116.43744 | | | 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 | | | | 102.17200 | | 102.16427 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 |
| NTC15 On 26/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC15 | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.79260 | | 100.79331 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NTC16 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NTC17 On 27/02/2017 Spot Bond | | | | 101.12023 | | 101.11230 | | | 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 | | | | 101.15779 | | 101.14921 | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | 100.00000 | 1.74951 | 100.00000 | 1.74181 | | 704,300,000,000,000.00 | | 77,043,000,000 | 60,000,000,000 |

| 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 NTC19 SPOT | | | | | | | | | | 14,300,000,000,000.00 | 77,043,000,000 | 60,000,000,000 |
| Total For NTC19 | | | | | | | | | | 14,300,000,000,000.00 | 77,043,000,000 | 60,000,000,000 |
| NYT10 On 28/05/2020 Spot Bond | | | | 101.49400 | | 101.48278 | | | | 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 | | | | 101.86016 | | 101.84107 | | | | 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 | 19.00108 | 100.00000 | 18.95505 | | | | 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 | 83.06205 | 100.00000 | 82.87623 | | | | 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 | | | 7.07000 | 102.67017 | 6.93500 | 102.68458 | | | | 0.00 | 0 | 400,000,000 |
| Total OML01 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For OML01 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| OML02 On 21/11/2024 Spot Bond | | | | 101.39548 | | 101.38519 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2024 Spot Bond | | | 9.87000 | 99.43456 | 9.80000 | 99.64782 | | | | 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 | | | | 101.09388 | | 101.09274 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For OML04 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| OML05 On 19/03/2025 Spot Bond | | | 10.04000 | 102.45767 | 9.97000 | 102.68418 | | | | 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 | | | 10.60500 | 102.34017 | 10.53000 | 102.66066 | | | | 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 | | | 11.15000 | 102.76478 | 11.08000 | 103.13993 | | | | 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 | 40.76179 | 100.00000 | 40.66304 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total OTCA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | | 0.00 | 0 | 0 |
| PBET0 On 13/09/2015 Spot Bond | | | | 100.46000 | | 99.85000 | | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM16 On 02/09/2015 Spot Bond | | | | 102.94938 | | 102.92959 | | | | 0.00 | 0 | 0 |
| Total PMM16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM16 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM17 On 06/03/2016 Spot Bond | | | | 101.01670 | | 101.01336 | | | | 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 | | | | 99.88179 | | 99.86481 | | | | 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 | | | | 101.53405 | | 101.51925 | | | | 0.00 | 0 | 0 |
| Total PMM19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM19 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 28/03/2016 Spot Bond | | | | 100.68159 | | 100.68554 | | | | 0.00 | 0 | 0 |
| Total PPC001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC001 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 31/12/2018 Spot Bond | | | | 100.03009 | | 100.03247 | | | | 0.00 | 0 | 350,000,000 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| PPC00 On 31/10/2019 Spot Bond | | | | 100.13695 | | 100.11908 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 30/06/2021 Spot Bond | | | 9.61000 | 101.87093 | 9.54000 | 102.15853 | | | | 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 | | | | 100.03705 | | 100.01784 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.03808 | | 100.01834 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--------------------------|------------------------|------------------|---------------|
| Total PRE1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.03854 | | 100.01856 | | | | 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 | | | | 100.03957 | | 100.01905 | | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.04399 | | 100.02116 | | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.04502 | | 100.02165 | | | | 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 | | | | 99.95693 | | 99.93701 | | | | 0.00 | 0 | 0 |
| Total PTH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PTH01 | | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 7.97000 | 44.37510 | 7.90000 | 44.67734 | | | | 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 | | | 6.08000 | 105.90324 | 5.94500 | 105.90478 | | 64,168,320,000,000.00 | 10,554,000,000 | 134,552,404,700 | | |
| Total R158 SPOT | | | | | | | | 64,168,320,000,000.00 | 10,554,000,000 | 134,552,404,700 | | |
| Total For R158 | | | | | | | | 64,168,320,000,000.00 | 10,554,000,000 | 134,552,404,700 | | |
| R158P On 15/09/2015 Spot Bond | | | 6.72500 | 99.12337 | 6.58500 | 99.12373 | | | 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 | | | 6.82500 | 112.11253 | 6.68500 | 112.25078 | | 437,045,700,000,000.00 | 64,036,000,000 | 166,130,404,800 | | |
| Total R159 SPOT | | | | | | | | 437,045,700,000,000.00 | 64,036,000,000 | 166,130,404,800 | | |
| Total For R159 | | | | | | | | 437,045,700,000,000.00 | 64,036,000,000 | 166,130,404,800 | | |
| R159P On 15/09/2016 Spot Bond | | | 6.65500 | 92.86662 | 6.51500 | 92.99282 | | | 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 | | | 8.15000 | 118.30502 | 8.08000 | 118.85372 | | 856,810,066,150,000.00 | 1,454,823,321,000 | 744,522,156,400 | | |
| Total R186 SPOT | | | | | | | | 856,810,066,150,000.00 | 1,454,823,321,000 | 744,522,156,400 | | |
| Total For R186 | | | | | | | | 856,810,066,150,000.00 | 1,454,823,321,000 | 744,522,156,400 | | |
| R187P On 21/12/2026 Spot Bond | | | 7.89000 | 41.40058 | 7.82000 | 41.71084 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--------------------------|--------------------------|---------------|
| Total R187P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R187P | | | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 7.81000 | 38.68507 | 7.74000 | 39.00145 | | | 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 | | | 1.56000 | 292.08174 | 1.56000 | 291.98668 | | 14,619,852,000,000.00 | 9,371,700,000 | 16,039,400,000 | |
| Total R197 SPOT | | | | | | | | 14,619,852,000,000.00 | 9,371,700,000 | 16,039,400,000 | |
| Total For R197 | | | | | | | | 14,619,852,000,000.00 | 9,371,700,000 | 16,039,400,000 | |
| R202 On 07/12/2033 Spot Bond | | | 1.86000 | 235.25142 | 1.86000 | 235.17296 | | 150,409,021,272,000.00 | 80,865,065,200 | 197,954,465,200 | |
| Total R202 SPOT | | | | | | | | 150,409,021,272,000.00 | 80,865,065,200 | 197,954,465,200 | |
| Total For R202 | | | | | | | | 150,409,021,272,000.00 | 80,865,065,200 | 197,954,465,200 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.02500 | 101.62796 | 7.95000 | 102.02370 | | 443,711,077,500,000.00 | 55,291,100,000 | 436,283,106,500 | |
| Total R2023 SPOT | | | | | | | | 443,711,077,500,000.00 | 55,291,100,000 | 436,283,106,500 | |
| Total For R2023 | | | | | | | | 443,711,077,500,000.00 | 55,291,100,000 | 436,283,106,500 | |
| R203 On 15/09/2017 Spot Bond | | | 7.14000 | 105.19317 | 7.06500 | 105.32143 | | 761,772,231,584,000.00 | 1,087,082,945,600 | 1,774,840,895,100 | |
| Total R203 SPOT | | | | | | | | 761,772,231,584,000.00 | 1,087,082,945,600 | 1,774,840,895,100 | |
| Total For R203 | | | | | | | | 761,772,231,584,000.00 | 1,087,082,945,600 | 1,774,840,895,100 | |
| R2030 On 31/01/2030 Spot Bond | | | 8.54000 | 95.51335 | 8.49500 | 95.85090 | | 400,314,742,000,000.00 | 281,067,300,000 | 611,881,898,000 | |
| Total R2030 SPOT | | | | | | | | 400,314,742,000,000.00 | 281,067,300,000 | 611,881,898,000 | |
| Total For R2030 | | | | | | | | 400,314,742,000,000.00 | 281,067,300,000 | 611,881,898,000 | |
| R2032 On 31/03/2032 Spot Bond | | | 8.62500 | 99.40119 | 8.58000 | 99.76411 | | 408,083,000,000,000.00 | 163,256,000,000 | 431,440,790,600 | |
| Total R2032 SPOT | | | | | | | | 408,083,000,000,000.00 | 163,256,000,000 | 431,440,790,600 | |
| Total For R2032 | | | | | | | | 408,083,000,000,000.00 | 163,256,000,000 | 431,440,790,600 | |
| R2035 On 28/02/2035 Spot Bond | | | 8.71500 | 105.11834 | 8.67500 | 105.47205 | | 45,318,000,000,000.00 | 5,200,000,000 | 79,300,000,000 | |
| Total R2035 SPOT | | | | | | | | 45,318,000,000,000.00 | 5,200,000,000 | 79,300,000,000 | |
| Total For R2035 | | | | | | | | 45,318,000,000,000.00 | 5,200,000,000 | 79,300,000,000 | |
| R2037 On 31/01/2037 Spot Bond | | | 8.75000 | 97.54988 | 8.69500 | 98.04793 | | 194,751,375,000,000.00 | 22,257,300,000 | 348,308,671,100 | |
| Total R2037 SPOT | | | | | | | | 194,751,375,000,000.00 | 22,257,300,000 | 348,308,671,100 | |
| Total For R2037 | | | | | | | | 194,751,375,000,000.00 | 22,257,300,000 | 348,308,671,100 | |
| R204 On 21/12/2018 Spot Bond | | | 7.46500 | 102.39777 | 7.39000 | 102.60138 | | 918,343,538,570,000.00 | 123,019,898,000 | 590,138,798,500 | |
| Total R204 SPOT | | | | | | | | 918,343,538,570,000.00 | 123,019,898,000 | 590,138,798,500 | |
| Total For R204 | | | | | | | | 918,343,538,570,000.00 | 123,019,898,000 | 590,138,798,500 | |
| R2044 On 31/01/2044 Spot Bond | | | 8.79000 | 99.53682 | 8.73500 | 100.08576 | | 398,849,766,000,000.00 | 45,375,400,000 | 270,983,522,600 | |
| Total R2044 SPOT | | | | | | | | 398,849,766,000,000.00 | 45,375,400,000 | 270,983,522,600 | |
| Total For R2044 | | | | | | | | 398,849,766,000,000.00 | 45,375,400,000 | 270,983,522,600 | |
| R2048 On 28/02/2048 Spot Bond | | | 8.78500 | 103.20222 | 8.73500 | 103.71357 | | 286,850,455,500,000.00 | 32,652,300,000 | 560,705,879,900 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R2048 SPOT | | | | | | | | | 16,850,455,500,000.00 | 32,652,300,000 | 560,705,879,900 |
| Total For R2048 | | | | | | | | | 16,850,455,500,000.00 | 32,652,300,000 | 560,705,879,900 |
| R207 On 15/01/2020 Spot Bond | | | 7.67000 | 98.70901 | 7.60000 | 98.94726 | | | 870,630,689,705,000.00 | 504,645,461,500 | 643,562,661,500 |
| Total R207 SPOT | | | | | | | | | 10,630,689,705,000.00 | 504,645,461,500 | 643,562,661,500 |
| Total For R207 | | | | | | | | | 10,630,689,705,000.00 | 504,645,461,500 | 643,562,661,500 |
| R208 On 31/03/2021 Spot Bond | | | 7.81000 | 97.41489 | 7.74000 | 97.70195 | | | 464,199,558,592,000.00 | 59,436,563,200 | 568,904,300,000 |
| Total R208 SPOT | | | | | | | | | 14,199,558,592,000.00 | 59,436,563,200 | 568,904,300,000 |
| Total For R208 | | | | | | | | | 14,199,558,592,000.00 | 59,436,563,200 | 568,904,300,000 |
| R209 On 31/03/2036 Spot Bond | | | 8.68500 | 78.83304 | 8.63500 | 79.20709 | | | 967,433,894,000,000.00 | 226,532,400,000 | 725,875,382,000 |
| Total R209 SPOT | | | | | | | | | 17,433,894,000,000.00 | 226,532,400,000 | 725,875,382,000 |
| Total For R209 | | | | | | | | | 17,433,894,000,000.00 | 226,532,400,000 | 725,875,382,000 |
| R210 On 31/03/2028 Spot Bond | | | 1.67000 | 180.29285 | 1.67000 | 180.23365 | | | 36,841,600,128,000.00 | 22,060,838,400 | 38,932,300,000 |
| Total R210 SPOT | | | | | | | | | 16,841,600,128,000.00 | 22,060,838,400 | 38,932,300,000 |
| Total For R210 | | | | | | | | | 16,841,600,128,000.00 | 22,060,838,400 | 38,932,300,000 |
| R211 On 31/01/2017 Spot Bond | | | 0.82500 | 134.04086 | 0.82500 | 133.99988 | | | 32,302,710,000,000.00 | 39,154,800,000 | 40,431,883,200 |
| Total R211 SPOT | | | | | | | | | 12,302,710,000,000.00 | 39,154,800,000 | 40,431,883,200 |
| Total For R211 | | | | | | | | | 12,302,710,000,000.00 | 39,154,800,000 | 40,431,883,200 |
| R212 On 31/01/2022 Spot Bond | | | 1.50000 | 140.55968 | 1.50000 | 140.51411 | | | 46,351,800,000,000.00 | 30,901,200,000 | 138,183,400,000 |
| Total R212 SPOT | | | | | | | | | 16,351,800,000,000.00 | 30,901,200,000 | 138,183,400,000 |
| Total For R212 | | | | | | | | | 16,351,800,000,000.00 | 30,901,200,000 | 138,183,400,000 |
| R213 On 28/02/2031 Spot Bond | | | 8.57000 | 89.49363 | 8.51500 | 89.89801 | | | 657,546,403,644,000.00 | 193,412,649,200 | 536,065,600,000 |
| Total R213 SPOT | | | | | | | | | 17,546,403,644,000.00 | 193,412,649,200 | 536,065,600,000 |
| Total For R213 | | | | | | | | | 17,546,403,644,000.00 | 193,412,649,200 | 536,065,600,000 |
| R214 On 28/02/2041 Spot Bond | | | 8.71500 | 80.10561 | 8.66500 | 80.50372 | | | 487,504,027,500,000.00 | 55,938,500,000 | 701,359,124,600 |
| Total R214 SPOT | | | | | | | | | 17,504,027,500,000.00 | 55,938,500,000 | 701,359,124,600 |
| Total For R214 | | | | | | | | | 17,504,027,500,000.00 | 55,938,500,000 | 701,359,124,600 |
| R228C On 15/09/2015 Spot Bond | | | 6.72500 | 99.12337 | 6.58500 | 99.12373 | | | 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 | | | 6.64500 | 95.96262 | 6.50500 | 96.02795 | | | 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 | | | 6.65500 | 92.86662 | 6.51500 | 92.99282 | | | 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 | | | 6.66500 | 97.42056 | 6.52500 | 97.45639 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R328C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R328C | | | | | | | | | | 0.00 | 0 | 0 |
| R329C On 21/06/2016 Spot Bond | | | 6.64500 | 94.31000 | 6.50500 | 94.40812 | | | | 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 | | | 6.70500 | 91.20335 | 6.56500 | 91.35994 | | | | 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 | | | 7.11500 | 87.58429 | 7.04000 | 87.68810 | | | | 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 | | | 7.16500 | 84.47774 | 7.09000 | 84.60835 | | | | 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 | | | 7.47000 | 80.86396 | 7.39500 | 81.01742 | | | | 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 | | | 7.45000 | 78.00350 | 7.37500 | 78.17985 | | | | 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 | | | 7.43000 | 75.25874 | 7.35500 | 75.45622 | | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 7.42000 | 72.59379 | 7.34500 | 72.81063 | | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 7.63000 | 69.30672 | 7.56000 | 69.52185 | | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 7.61000 | 66.82927 | 7.54000 | 67.05938 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 7.73000 | 63.94243 | 7.66000 | 64.18388 | | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 7.70000 | 61.67687 | 7.63000 | 61.93072 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R340C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 7.67000 | 59.50878 | 7.60000 | 59.77395 | | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 7.64000 | 57.43351 | 7.57000 | 57.70897 | | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 7.60000 | 55.48885 | 7.53000 | 55.77390 | | | | 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 | | | 7.56000 | 53.63073 | 7.49000 | 53.92453 | | | | 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 | | | 8.09000 | 49.38489 | 8.02000 | 49.67074 | | | | 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 | | | 8.05000 | 47.63672 | 7.98000 | 47.92868 | | | | 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 | | | 8.01000 | 45.96814 | 7.94000 | 46.26555 | | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 7.97000 | 44.37510 | 7.90000 | 44.67734 | | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 7.93000 | 42.85378 | 7.86000 | 43.16029 | | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 7.89000 | 41.40058 | 7.82000 | 41.71084 | | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 7.85000 | 40.01208 | 7.78000 | 40.32562 | | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 7.81000 | 38.68507 | 7.74000 | 39.00145 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R352C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 15/07/2016 Spot Bond | | | | 101.67850 | | 101.68460 | | | | 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 | | | | 102.40721 | | 102.41237 | | | | 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 | | | | 101.29884 | | 101.30582 | | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 101.16096 | | 101.15483 | | | | 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 | 31.30097 | 100.00000 | 31.22514 | | | | 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 | 21.22740 | 100.00000 | 21.17597 | | | | 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 | 31.29269 | 100.00000 | 31.21688 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB4 On 07/11/2015 Spot Bond | | | 100.00000 | 99.42466 | 100.00000 | 99.16164 | | | | 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 | 43.09918 | 100.00000 | 42.99477 | | | | 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 | 17.75594 | 100.00000 | 17.71293 | | | | 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 | 21.73852 | 100.00000 | 21.68246 | | | | 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 | 9.10580 | 100.00000 | 9.08029 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF03I On 04/04/2018 Spot Bond | | | 100.00000 | 16.52855 | 100.00000 | 16.48593 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 13.39114 | 100.00000 | 13.35661 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 10.30186 | 100.00000 | 10.27529 | | | | 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 | | | | 101.00660 | | 101.00358 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2016 Spot Bond | | | | 100.93165 | | 100.93390 | | | | 0.00 | 0 | 150,000,000 |
| Total RDFB03 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For RDFB03 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 101.32795 | | 101.31940 | | | | 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 | | | | 101.39651 | | 101.38685 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| RDFC1 On 25/11/2015 Spot Bond | | | | 101.24705 | | 101.23966 | | | | 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 | | | | 102.47911 | | 102.45959 | | | | 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 | | | | 100.68221 | | 100.68405 | | | | 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 | | | | 101.18808 | | 101.17955 | | | | 0.00 | 0 | 0 |
| Total RDFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 25/05/2016 Spot Bond | | | | 101.23840 | | 101.22907 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total RDFC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC24 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 27/07/2016 Spot Bond | | | 100.00000 | 48.87783 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000 |
| Total RDFC25 SPOT | | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000 |
| Total For RDFC25 | | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000 |
| REB01 On 21/05/2018 Spot Bond | | | | 101.50553 | | 101.49431 | | | 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 | | | | 101.27053 | | 101.26025 | | | 0.00 | 0 | 0 |
| Total REBC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC01 | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/07/2016 Spot Bond | | | | 100.15678 | | 100.16624 | | | 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 | | | | 101.45838 | | 101.44878 | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 17.84071 | 100.00000 | 17.79749 | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 12.51526 | 100.00000 | 12.48494 | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | 0.00 | 0 | 0 |
| RES031 On 02/03/2020 Spot Bond | | | 100.00000 | 10.36905 | 100.00000 | 10.34392 | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | 0.00 | 0 | 0 |
| RES041 On 02/03/2021 Spot Bond | | | 100.00000 | 9.58141 | 100.00000 | 9.55820 | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | 0.00 | 0 | 0 |
| RES12 On 20/08/2015 Spot Bond | | | | 101.47882 | | 101.46965 | | | 0.00 | 0 | 0 |
| Total RES12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES12 | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 102.34864 | | 102.33619 | | | 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 | | | | 101.82273 | | 101.80595 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES24 On 09/09/2016 Spot Bond | | | | 101.08925 | | 101.08595 | | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.48698 | | 100.49738 | | | | 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 | | | | 101.28317 | | 101.27542 | | | | 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 | | | | 101.09277 | | 101.08791 | | | | 0.00 | 0 | 240,000,000 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 240,000,000 |
| RES31 On 02/10/2015 Spot Bond | | | | 100.48853 | | 100.49437 | | | | 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 | | | | 100.16036 | | 100.16941 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 88.25253 | | 88.21109 | | | | 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 | | | | 82.99705 | | 82.91561 | | | | 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 | | | | 92.74127 | | 92.67085 | | | | 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 | | | | 92.04304 | | 91.96879 | | | | 0.00 | 0 | 0 |
| Total RP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP008 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.89394 | | 100.88718 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP013 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 83.46662 | | 83.42317 | | | | 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 | | | | 97.78889 | | 97.74999 | | | | 0.00 | 0 | 0 |
| Total RP016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP016 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 107.99837 | 12.35000 | 107.96262 | | | | 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 | 16.47811 | 100.00000 | 16.43820 | | | | 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 | | | | 102.00369 | | 101.99926 | | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 6.34881 | 100.00000 | 6.33360 | | | | 0.00 | 0 | 0 |
| Total RPP011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP011U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP041 On 07/10/2016 Spot Bond | | | 100.00000 | 34.56401 | 100.00000 | 34.48027 | | | | 0.00 | 0 | 0 |
| Total RPP041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP041U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP071 On 31/01/2016 Spot Bond | | | 100.00000 | 63.69029 | 100.00000 | 63.53600 | | | | 0.00 | 0 | 0 |
| Total RPP071U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP071U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 12.87540 | 100.00000 | 12.77999 | | | | 0.00 | 0 | 0 |
| Total RPP081U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP081U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP091 On 21/11/2016 Spot Bond | | | 100.00000 | 46.63949 | 100.00000 | 46.52651 | | | | 0.00 | 0 | 0 |
| Total RPP091U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP091U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 103.18940 | | 103.14908 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 77.21842 | | 77.11285 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|--------------------|
| Total RPS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 9.18000 | 106.12895 | 9.11000 | 106.41709 | | | 46,818,000,000.00 | 5,100,000 | 765,100,000 |
| Total RW21 SPOT | | | | | | | | | 46,818,000,000.00 | 5,100,000 | 765,100,000 |
| Total For RW21 | | | | | | | | | 46,818,000,000.00 | 5,100,000 | 765,100,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.54500 | 101.05293 | 9.47000 | 101.45367 | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 9.83000 | 104.39863 | 9.77500 | 104.78585 | | | 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 | | | | 97.27806 | | 97.27935 | | | 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 | | | 8.02500 | 105.35351 | 7.88500 | 105.50832 | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | 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 | | | | 101.41557 | | 101.40404 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total SBK13 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For SBK13 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.39000 | 102.06285 | 9.31500 | 102.19276 | | | 375,600,000,000.00 | 40,000,000 | 20,000,000 |
| Total SBK14 SPOT | | | | | | | | | 375,600,000,000.00 | 40,000,000 | 20,000,000 |
| Total For SBK14 | | | | | | | | | 375,600,000,000.00 | 40,000,000 | 20,000,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.79719 | | 100.72400 | | | 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 | | | | 102.03035 | | 102.02942 | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 101.31337 | | 101.29549 | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 99.42128 | | 99.47350 | | | 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 SBK18 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.02988 | | 100.08403 | | | | 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 | | | | 101.49503 | | 101.48349 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For SBK20 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.02424 | | 99.99953 | | | | 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 | | | | 101.62878 | | 101.61535 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For SBK22 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| SBK23 On 28/05/2027 Spot Bond | | | 11.62500 | 101.61049 | 11.55000 | 101.92675 | | 930,000,000,000.00 | | 0.00 | 80,000,000 | 2,040,000,000 |
| Total SBK23 SPOT | | | | | | | | 930,000,000,000.00 | | 0.00 | 80,000,000 | 2,040,000,000 |
| Total For SBK23 | | | | | | | | 930,000,000,000.00 | | 0.00 | 80,000,000 | 2,040,000,000 |
| SBK9 On 10/04/2018 Spot Bond | | | 8.96500 | 101.17394 | 8.89000 | 101.32511 | | | | 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 | | | 7.57000 | 105.69777 | 7.43500 | 105.69503 | | | | 0.00 | 0 | 0 |
| Total SBN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN29 On 15/09/2015 Spot Bond | | | 8.14500 | 105.61870 | 8.00500 | 105.61501 | | | | 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 | | | 7.33000 | 105.73082 | 7.19500 | 105.72876 | | | | 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 | | | 8.54000 | 102.47806 | 8.46500 | 102.59803 | | | | 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 | | | 7.47500 | 105.71085 | 7.34000 | 105.70838 | | | | 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 | | | 8.18500 | 105.61320 | 8.04500 | 105.60940 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|-------------------|-------------------|
| Total SBN35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN35 | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.89012 | | 100.88917 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.54678 | | 100.55097 | | | 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 | | | 8.10000 | 104.65093 | 7.95500 | 104.91321 | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | 0.00 | 0 | 0 |
| SBS15 On 26/04/2016 Spot Bond | | | | 100.39085 | | 100.37250 | | | 0.00 | 25,600,000 | 6,400,000 |
| Total SBS15 SPOT | | | | | | | | | 0.00 | 25,600,000 | 6,400,000 |
| Total For SBS15 | | | | | | | | | 0.00 | 25,600,000 | 6,400,000 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.75775 | | 100.75872 | | | 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 | | | | 101.90367 | | 101.90736 | | | 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 | | | 9.57000 | 103.68537 | 9.50000 | 103.97520 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.05000 | 102.01854 | 9.98000 | 102.44793 | | | 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 | | | | 101.71058 | | 101.69714 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For SBS21 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| SBS23 On 23/05/2017 Spot Bond | | | | 101.50405 | | 101.49525 | | | 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 | | | | 102.37673 | | 102.36911 | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.79500 | 101.80789 | 8.72000 | 102.02410 | | 282,319,500,000.00 | | 32,100,000 | 362,100,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| Total SBS25 SPOT | | | | | | | | | 282,319,500,000.00 | 32,100,000 | 362,100,000 |
| Total For SBS25 | | | | | | | | | 282,319,500,000.00 | 32,100,000 | 362,100,000 |
| SBS26l On 28/02/2017 Spot Bond | | | 100.00000 | 27.70383 | 100.00000 | 27.64184 | | | 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 | | | 9.56500 | 107.68907 | 9.49000 | 108.10370 | | | 4,782,500,000,000.00 | 500,000,000 | 3,070,000,000 |
| Total SBS27 SPOT | | | | | | | | | 4,782,500,000,000.00 | 500,000,000 | 3,070,000,000 |
| Total For SBS27 | | | | | | | | | 4,782,500,000,000.00 | 500,000,000 | 3,070,000,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 99.88200 | | 99.80969 | | | 0.00 | 0 | 570,000,000 |
| Total SBS28 SPOT | | | | | | | | | 0.00 | 0 | 570,000,000 |
| Total For SBS28 | | | | | | | | | 0.00 | 0 | 570,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.82500 | 100.66335 | 8.75000 | 100.88112 | | | 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 | | | 10.06000 | 89.32710 | 9.99000 | 89.72206 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.12642 | | 100.12430 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 9.80000 | 101.13040 | 9.73000 | 101.59035 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.77756 | | 100.77932 | | | 0.00 | 0 | 434,000,000 |
| Total SBS32 SPOT | | | | | | | | | 0.00 | 0 | 434,000,000 |
| Total For SBS32 | | | | | | | | | 0.00 | 0 | 434,000,000 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.79925 | | 100.80045 | | | 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 | | | 9.95000 | 104.48489 | 9.88000 | 104.87512 | | | 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 | | | | 100.02235 | | 100.00386 | | | 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 | | | | 99.99983 | | 99.98076 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|----------------------|---------------|
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 9.08000 | 95.99122 | 9.01000 | 96.21582 | | | 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 | | | 10.19000 | 93.40423 | 10.12000 | 93.78081 | | 407,600,000,000.00 | 40,000,000 | 1,520,000,000 | |
| Total SBS38 SPOT | | | | | | | | 407,600,000,000.00 | 40,000,000 | 1,520,000,000 | |
| Total For SBS38 | | | | | | | | 407,600,000,000.00 | 40,000,000 | 1,520,000,000 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.92000 | 91.29088 | 10.86500 | 91.63516 | | 873,600,000,000.00 | 80,000,000 | 40,000,000 | |
| Total SBS39 SPOT | | | | | | | | 873,600,000,000.00 | 80,000,000 | 40,000,000 | |
| Total For SBS39 | | | | | | | | 873,600,000,000.00 | 80,000,000 | 40,000,000 | |
| SBS4 On 16/11/2021 Spot Bond | | | 9.51000 | 97.46620 | 9.44000 | 97.75984 | | 0.00 | 0 | 570,000,000 | |
| Total SBS4 SPOT | | | | | | | | 0.00 | 0 | 570,000,000 | |
| Total For SBS4 | | | | | | | | 0.00 | 0 | 570,000,000 | |
| SBS9 On 07/07/2016 Spot Bond | | | 7.42500 | 104.23637 | 7.28500 | 104.34477 | | 742,500,000,000.00 | 100,000,000 | 380,000,000 | |
| Total SBS9 SPOT | | | | | | | | 742,500,000,000.00 | 100,000,000 | 380,000,000 | |
| Total For SBS9 | | | | | | | | 742,500,000,000.00 | 100,000,000 | 380,000,000 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.17000 | 280.01651 | 2.17000 | 279.92079 | | 260,400,000,000.00 | 120,000,000 | 60,000,000 | |
| Total SBSI11 SPOT | | | | | | | | 260,400,000,000.00 | 120,000,000 | 60,000,000 | |
| Total For SBSI11 | | | | | | | | 260,400,000,000.00 | 120,000,000 | 60,000,000 | |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.43500 | 132.83705 | 1.43500 | 132.79422 | | 0.00 | 0 | 0 | |
| Total SBSI12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBSI12 | | | | | | | | 0.00 | 0 | 0 | |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 23.84670 | 100.00000 | 23.78893 | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI002 On 10/07/2017 Spot Bond | | | | 100.34350 | | 100.35262 | | | | 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 | 36.45845 | 100.00000 | 36.37013 | | | | 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 | | | 2.09500 | 131.55087 | 2.09500 | 131.50607 | | | | 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 | 102.06587 | 6.50000 | 102.04803 | | | | 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 | | | | 102.17188 | | 102.17124 | | | | 0.00 | 57,000,000 | 1,440,000,000 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 57,000,000 | 1,440,000,000 |
| Total For SHS01 | | | | | | | | | | 0.00 | 57,000,000 | 1,440,000,000 |
| SHS04 On 29/06/2017 Spot Bond | | | | 102.03854 | | 102.04245 | | | | 0.00 | 0 | 0 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS04 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 8.64000 | 100.89526 | 8.56500 | 101.00250 | | | | 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 | | | | 101.69782 | | 101.69546 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS07 On 10/04/2016 Spot Bond | | | | 100.51514 | | 100.52247 | | | | 0.00 | 0 | 0 |
| Total SHS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS07 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS08 On 21/05/2016 Spot Bond | | | | 100.71083 | | 100.71163 | | | | 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 | 38.92595 | 100.00000 | 38.83165 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------|-------------|------------------|---------------|
| Total SHS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.98374 | | 100.98176 | | | 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 | | | | 100.93722 | | 100.93639 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SHS16L On 29/06/2016 Spot Bond | | | 100.00000 | 55.06442 | 100.00000 | 54.93102 | | | 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 | 42.78374 | 100.00000 | 42.68009 | | | 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 | 44.29721 | 100.00000 | 44.18990 | | | 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 | | | 9.48000 | 105.14877 | 9.40500 | 105.26480 | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | 0.00 | 0 | 0 |
| SHS20 On 19/04/2016 Spot Bond | | | | 100.17220 | | 100.18083 | | | 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 | | | | 101.44207 | | 101.43124 | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.62187 | | 100.62465 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.64609 | | 100.64804 | | | 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 | | | 9.71000 | 101.25044 | 9.64000 | 101.49433 | | 53,405,000,000.00 | | 5,500,000 | 5,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|
| Total SHS25 SPOT | | | | | | | | | 53,405,000,000.00 | 5,500,000 | 5,500,000 |
| Total For SHS25 | | | | | | | | | 53,405,000,000.00 | 5,500,000 | 5,500,000 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.60749 | | 100.60933 | | | 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 | | | 8.07500 | 105.90065 | 7.93500 | 106.01764 | | | 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 | | | 9.11500 | 102.85031 | 9.04000 | 103.01982 | | | 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 | | | 8.54000 | 102.47806 | 8.46500 | 102.59803 | | | 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 | | | | 101.42078 | | 101.41080 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA3 On 21/08/2015 Spot Bond | | | | 101.41152 | | 101.40279 | | | 0.00 | 0 | 0 |
| Total SPDA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA3 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 101.80767 | | 101.79834 | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 101.37660 | | 101.36513 | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 101.41406 | | 101.40202 | | | 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 | | | | 99.42703 | | 99.40653 | | | 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 | | | 8.24000 | 102.00384 | 8.16500 | 102.04714 | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | | | 0.00 | 0 | 0 |
| SSA04 On 16/04/2016 Spot Bond | | | | 100.39711 | | 100.40665 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|----------------------|----------------------|
| Total SSA04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA04 | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.24607 | | 100.25420 | | | 0.00 | 2,400,000,000 | 1,200,000,000 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 2,400,000,000 | 1,200,000,000 |
| Total For SSA05 | | | | | | | | | 0.00 | 2,400,000,000 | 1,200,000,000 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.40000 | 97.25593 | 9.33000 | 97.48585 | | 206,800,000,000.00 | | 22,000,000 | 462,000,000 |
| Total SSA06 SPOT | | | | | | | | 206,800,000,000.00 | | 22,000,000 | 462,000,000 |
| Total For SSA06 | | | | | | | | 206,800,000,000.00 | | 22,000,000 | 462,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 101.28567 | | 101.27791 | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.73071 | | 100.73180 | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 25/04/2017 Spot Bond | | | | 100.04191 | | 100.02041 | | | 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 | | | 9.38000 | 90.82752 | 9.31000 | 91.08650 | | | 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 | | | 9.38000 | 90.82752 | 9.31000 | 91.08650 | | | 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 | | | 9.09000 | 93.64240 | 9.02000 | 93.86210 | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 18/06/2017 Spot Bond | | | | 100.88815 | | 100.88670 | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/09/2017 Spot Bond | | | 8.02000 | 103.47557 | 7.94500 | 103.59857 | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 31/01/2025 Spot Bond | | | 2.33000 | 114.45971 | 2.35000 | 114.22356 | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01 On 21/12/2018 Spot Bond | | | 8.77500 | 98.58225 | 8.70000 | 98.77289 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN012 On 26/08/2018 Spot Bond | | | 8.50000 | 101.47352 | 8.50000 | 101.45033 | | | | 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 | | | 10.19000 | 103.13088 | 10.12000 | 103.57697 | | | | 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 | | | | 101.12496 | | 101.12004 | | | | 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 | | | 10.44000 | 76.65183 | 10.38500 | 76.96773 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 21/01/2019 Spot Bond | | | | 100.14248 | | 100.15126 | | | | 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 | | | | 100.23290 | | 100.24285 | | | | 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 | | | | 100.74169 | | 100.74225 | | | | 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 | | | | 100.26324 | | 100.27080 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN028 On 07/12/2023 Spot Bond | | | | 100.73613 | | 100.73397 | | | | 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 | | | | 101.38377 | | 101.37208 | | | | 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 | | | | 100.90279 | | 100.89986 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 02/06/2020 Spot Bond | | | | 101.26283 | | 101.25545 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1234 On 26/08/2015 Spot Bond | | | | 99.49166 | | 99.47351 | | | | 0.00 | 0 | 0 |
| Total SY1234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1234 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1237 On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.41839 | | | | 0.00 | 0 | 0 |
| Total SY1237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1237 | | | | | | | | | | 0.00 | 0 | 0 |
| SY123E On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 98.41783 | | | | 0.00 | 0 | 0 |
| Total SY1238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1238 | | | | | | | | | | 0.00 | 0 | 0 |
| SY123E On 04/08/2015 Spot Bond | | | | 98.50435 | | 98.52195 | | | | 0.00 | 0 | 0 |
| Total SY1239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1239 | | | | | | | | | | 0.00 | 0 | 0 |
| SY124C On 14/08/2015 Spot Bond | | | | 99.71648 | | 99.69876 | | | | 0.00 | 0 | 0 |
| Total SY1240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1240 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1241 On 18/08/2015 Spot Bond | | | | 99.64762 | | 99.63000 | | | | 0.00 | 0 | 0 |
| Total SY1241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1241 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1242 On 17/08/2015 Spot Bond | | | | 99.66326 | | 99.64554 | | | | 0.00 | 0 | 0 |
| Total SY1242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1242 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1243 On 17/08/2015 Spot Bond | | | | 99.66422 | | 99.64654 | | | | 0.00 | 0 | 0 |
| Total SY1243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1243 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1244 On 18/08/2015 Spot Bond | | | | 99.64554 | | 99.62781 | | | | 0.00 | 0 | 0 |
| Total SY1244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1244 | | | | | | | | | | 0.00 | 0 | 0 |
| SY124E On 21/08/2015 Spot Bond | | | | 99.59237 | | 99.57464 | | | | 0.00 | 0 | 0 |
| Total SY1246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1246 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1247 On 28/08/2015 Spot Bond | | | | 99.46767 | | 99.44992 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SY1247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1247 | | | | | | | | | | 0.00 | 0 | 0 |
| SY124E On 08/09/2015 Spot Bond | | | | 99.26865 | | 99.25081 | | | | 0.00 | 0 | 0 |
| Total SY1248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1248 | | | | | | | | | | 0.00 | 0 | 0 |
| SY124E On 10/09/2015 Spot Bond | | | | 99.23729 | | 99.21956 | | | | 0.00 | 0 | 0 |
| Total SY1249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1249 | | | | | | | | | | 0.00 | 0 | 0 |
| SY125C On 16/09/2015 Spot Bond | | | | 99.13702 | | 99.11941 | | | | 0.00 | 0 | 0 |
| Total SY1250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1250 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1252 On 20/10/2015 Spot Bond | | | | 98.52171 | | 98.50390 | | | | 0.00 | 0 | 0 |
| Total SY1252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1252 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1253 On 19/08/2015 Spot Bond | | | | 99.63216 | | 99.61464 | | | | 0.00 | 0 | 0 |
| Total SY1253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1253 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1254 On 27/10/2015 Spot Bond | | | 100.00000 | 80.21978 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0 |
| Total SY1254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1254 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ18 On 30/09/2015 Spot Bond | | | 6.54000 | 105.06402 | 6.40500 | 105.06999 | | | | 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 | | | 8.80000 | 104.25517 | 8.73000 | 104.70064 | | | | 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 | | | | 101.40469 | | 101.39281 | | | | 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 | | | | 101.48666 | | 101.47571 | | | | 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 | | | 9.32000 | 100.82874 | 9.25000 | 101.04141 | | | | 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 | 63.79531 | 100.00000 | 63.64076 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | | 100.14454 | | 100.15526 | | | | 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 | | | | 99.90849 | | 99.89340 | | | | 0.00 | 0 | 0 |
| Total TFS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS112 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.69722 | | 100.69133 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.68363 | | 100.68634 | | | | 0.00 | 0 | 120,000,000 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.71877 | | 100.72052 | | | | 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 | | | | 101.32143 | | | | | | 0.00 | 0 | 0 |
| TFS131 On 20/11/2015 Spot Bond | | | 100.00000 | 89.58579 | 100.00000 | 89.45707 | | | | 0.00 | 0 | 0 |
| Total TFS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS131 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS132 On 29/07/2015 Spot Bond | | | | 103.42561 | | 103.38839 | | | | 0.00 | 0 | 0 |
| Total TFS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS132 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS133 On 28/07/2016 Spot Bond | | | | 100.01925 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TFS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS133 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS134 On 28/04/2016 Spot Bond | | | | 100.01938 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TFS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS134 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.44886 | | 100.45469 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.46059 | | 100.46589 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TFS83 On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TFS83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS83 | | | | | | | | | 0.00 | 0 | 0 |
| TFS84 On 28/07/2016 Spot Bond | | | 7.72500 | 100.94208 | 7.58500 | 101.05463 | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.15072 | | 100.16181 | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.15550 | | 100.16604 | | | 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 | 100.22984 | 7.83000 | 100.20893 | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.14808 | | 100.15948 | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.15407 | | 100.16476 | | | 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 | | | | 100.12941 | | 100.17252 | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.14808 | | 100.15948 | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.15407 | | 100.16476 | | | 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 | 100.21050 | 7.16000 | 100.19134 | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B On 18/10/2038 Spot Bond | | | | 100.16576 | | 100.17513 | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.16480 | | 100.17429 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.18765 | | 100.19453 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.18456 | | 100.19180 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/10/2038 Spot Bond | | | | 100.27713 | | 100.27382 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.26662 | | 100.26450 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.14785 | | 100.15926 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.15550 | | 100.16604 | | | | 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 | 100.25575 | 8.73000 | 100.23247 | | | | 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 | | | | 99.89177 | | 99.90100 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.15407 | | 100.16476 | | | | 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 | | | 8.93500 | 98.35915 | 8.86000 | 98.52589 | | | | 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 | | | | 99.73353 | | 99.74261 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH11A€ On 18/07/2041 Spot Bond | | | | 100.16015 | | 100.16909 | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1On 18/07/2041 Spot Bond | | | | 100.16623 | | 100.17555 | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.16361 | | 100.17323 | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.16891 | | 100.17686 | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.18717 | | 100.19411 | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.18623 | | 100.19327 | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.18447 | | 100.19066 | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.26076 | | 100.25931 | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.26170 | | 100.26014 | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 100.26558 | | 100.26256 | | | 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 | | | | 101.38597 | | 101.37436 | | | 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 | | | | 101.43278 | | 101.42047 | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH12A On 21/08/2019 Spot Bond | | | 9.27000 | 103.65850 | 9.20000 | 103.86524 | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | | 101.40469 | | 101.39281 | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | | 101.47021 | | 101.45735 | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 9.18000 | 101.58609 | 9.11000 | 101.79140 | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 101.41144 | | 101.40160 | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 101.48666 | | 101.47571 | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | 9.29000 | 100.39738 | 9.22000 | 100.60191 | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 101.55442 | | 101.54030 | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/02/2048 Spot Bond | | | | 101.55442 | | 101.54030 | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 101.57126 | | 101.55907 | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/02/2048 Spot Bond | | | | 101.57126 | | 101.55907 | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 101.70399 | | 101.68765 | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12C: On 21/08/2019 Spot Bond | | | | 101.70399 | | 101.68765 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 101.72161 | | 101.70719 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/02/2048 Spot Bond | | | | 101.71973 | | 101.70534 | | | | 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 | | | | 102.31008 | | 102.28465 | | | | 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 | | | | 102.31008 | | 102.28465 | | | | 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 | | | | 102.51772 | | 102.49465 | | | | 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 | | | | 102.32028 | | 102.29699 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1(On 18/07/2016 Spot Bond | | | | 100.16039 | | 100.16931 | | | | 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 | 5.92727 | 101.06155 | 5.91277 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.34860 | | 100.35896 | | | | 0.00 | 0 | 0 |
| Total THE9A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/01/2016 Spot Bond | | | | 100.15674 | | 100.16608 | | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.48443 | | 100.49455 | | | | 0.00 | 0 | 0 |
| Total THE9A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.15674 | | 100.16608 | | | | 0.00 | 0 | 0 |
| Total THE9A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A5 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.15917 | | 100.16823 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.16039 | | 100.16931 | | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.15528 | | 100.16478 | | | | 0.00 | 0 | 0 |
| Total THE9A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A8 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.15917 | | 100.16823 | | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2016 Spot Bond | | | | 100.17256 | | 100.18010 | | | | 0.00 | 0 | 0 |
| Total THE9B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.17256 | | 100.18010 | | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--|-------------|--------------------|-----------------------|
| THE9B: On 18/07/2016 Spot Bond | | | | 100.17256 | | 100.18010 | | | | 0.00 | 0 | 0 |
| Total THE9B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2016 Spot Bond | | | | 100.19201 | | 100.19734 | | | | 0.00 | 0 | 0 |
| Total THE9C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2039 Spot Bond | | | | 100.19686 | | 100.20165 | | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2016 Spot Bond | | | | 100.19079 | | 100.19626 | | | | 0.00 | 0 | 0 |
| Total THE9C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2016 Spot Bond | | | | 100.28757 | | 100.28206 | | | | 0.00 | 0 | 0 |
| Total THE9D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2039 Spot Bond | | | | 100.29360 | | 100.28740 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2016 Spot Bond | | | | 100.29119 | | 100.28527 | | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.55000 | 89.81021 | 9.48000 | 90.01738 | | | | 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 | 111.27900 | 10.00000 | 111.25000 | | | | 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 | | | 8.24000 | 103.95989 | 8.16500 | 104.09351 | | | | 0.00 | 0 | 15,500,000,000 |
| Total TN17 SPOT | | | | | | | | | | 0.00 | 0 | 15,500,000,000 |
| Total For TN17 | | | | | | | | | | 0.00 | 0 | 15,500,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 9.55000 | 107.58587 | 9.48000 | 107.84505 | | 8,840,435,000,000.00 | | | 925,700,000 | 12,190,700,000 |
| Total TN20 SPOT | | | | | | | | 8,840,435,000,000.00 | | | 925,700,000 | 12,190,700,000 |
| Total For TN20 | | | | | | | | 8,840,435,000,000.00 | | | 925,700,000 | 12,190,700,000 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 1.49455 | 100.00000 | 1.49093 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| TN23 On 06/11/2023 Spot Bond | | | 9.81000 | 107.95482 | 9.73500 | 108.36174 | | | 2,943,000,000,000.00 | 300,000,000 | 11,470,000,000 |
| Total TN23 SPOT | | | | | | | | | 2,943,000,000,000.00 | 300,000,000 | 11,470,000,000 |
| Total For TN23 | | | | | | | | | 2,943,000,000,000.00 | 300,000,000 | 11,470,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 9.91000 | 101.61371 | 9.84000 | 102.01969 | | | 8,919,000,000,000.00 | 900,000,000 | 13,516,960,000 |
| Total TN25 SPOT | | | | | | | | | 8,919,000,000,000.00 | 900,000,000 | 13,516,960,000 |
| Total For TN25 | | | | | | | | | 8,919,000,000,000.00 | 900,000,000 | 13,516,960,000 |
| TN27 On 14/11/2027 Spot Bond | | | 9.95000 | 94.45750 | 9.88000 | 94.89922 | | | 10,326,110,000,000.00 | 1,037,800,000 | 10,307,800,000 |
| Total TN27 SPOT | | | | | | | | | 10,326,110,000,000.00 | 1,037,800,000 | 10,307,800,000 |
| Total For TN27 | | | | | | | | | 10,326,110,000,000.00 | 1,037,800,000 | 10,307,800,000 |
| TN30 On 09/10/2030 Spot Bond | | | 10.33500 | 104.40409 | 10.29000 | 104.72085 | | | 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 | | | 10.64000 | 104.18491 | 10.59000 | 104.59626 | | | 19,152,000,000,000.00 | 1,800,000,000 | 600,000,000 |
| Total TN40 SPOT | | | | | | | | | 19,152,000,000,000.00 | 1,800,000,000 | 600,000,000 |
| Total For TN40 | | | | | | | | | 19,152,000,000,000.00 | 1,800,000,000 | 600,000,000 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.96173 | | 100.95974 | | | 0.00 | 0 | 0 |
| Total TNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF16 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 101.24486 | | 101.23570 | | | 0.00 | 0 | 10,000,000 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 101.54697 | | 101.53576 | | | 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 | | | | 101.58593 | | 101.57419 | | | 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 | | | | 101.58995 | | 101.57815 | | | 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 | | | | 101.78225 | | 101.76785 | | | 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 | | | | 102.18111 | | 102.16127 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TORQ7 On 15/08/2025 Spot Bond | | | | 101.58797 | | 101.57620 | | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 111.27900 | 10.00000 | 111.25000 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.44492 | | 100.45076 | | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.45424 | | 100.45967 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2016 Spot Bond | | | | 100.33807 | | 100.34705 | | | | 0.00 | 0 | 0 |
| Total TPDA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA04 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.04615 | | 100.05321 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 99.94648 | 10.00000 | 99.91972 | | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 99.94781 | 9.75000 | 99.92172 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.94850 | 100.00000 | 9.92284 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.86023 | | 100.85817 | | | | 0.00 | 0 | 547,000,000 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 547,000,000 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 547,000,000 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.91342 | | 100.91014 | | | | 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 | 8.52719 | 100.00000 | 8.50654 | | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRAA4 On 14/06/2024 Spot Bond | | | 100.00000 | 9.08464 | 100.00000 | 9.06262 | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.94295 | | 100.93898 | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.41909 | 100.00000 | 9.39628 | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.94886 | | 100.94475 | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.69781 | 100.00000 | 9.67432 | | | 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 | | | | 101.11385 | | 101.10591 | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.09817 | 100.00000 | 13.06645 | | | 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 | | | | 101.47711 | | 101.46071 | | | 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 | 16.83301 | 100.00000 | 16.79222 | | | 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 | 11.85171 | 100.00000 | 11.82300 | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | 0.00 | 0 | 0 |
| TSP172 On 06/08/2015 Spot Bond | | | | 99.85234 | | 99.83389 | | | 0.00 | 0 | 0 |
| Total TSP172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP172 | | | | | | | | | 0.00 | 0 | 0 |
| TSP173 On 20/08/2015 Spot Bond | | | | 99.58907 | | 99.57039 | | | 0.00 | 0 | 0 |
| Total TSP173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP173 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TSP174 On 03/09/2015 Spot Bond | | | | 99.32543 | | 99.30669 | | | 0.00 | 0 | 0 |
| Total TSP174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP174 | | | | | | | | | 0.00 | 0 | 0 |
| TSP175 On 17/09/2015 Spot Bond | | | | 105.17290 | | 105.13429 | | | 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 | | | | 103.96761 | | 103.92946 | | | 0.00 | 0 | 0 |
| Total TSP177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP177 | | | | | | | | | 0.00 | 0 | 0 |
| TSP178 On 29/10/2015 Spot Bond | | | | 98.27239 | | 98.25361 | | | 0.00 | 0 | 0 |
| Total TSP178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP178 | | | | | | | | | 0.00 | 0 | 0 |
| TSP179 On 26/11/2015 Spot Bond | | | | 97.77715 | | 97.75863 | | | 0.00 | 0 | 0 |
| Total TSP179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP179 | | | | | | | | | 0.00 | 0 | 0 |
| TSP180 On 10/12/2015 Spot Bond | | | | 97.47159 | | 97.45272 | | | 0.00 | 0 | 0 |
| Total TSP180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP180 | | | | | | | | | 0.00 | 0 | 0 |
| TSP181 On 21/01/2016 Spot Bond | | | | 96.76220 | | 96.74381 | | | 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 | | | | 96.53276 | | 96.51451 | | | 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 | | | | 96.20169 | | 96.18307 | | | 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 | | | | 95.89089 | | 95.87204 | | | 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 | | | | 95.53829 | | 95.51906 | | | 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 | | | | 95.26910 | | 95.24987 | | | 0.00 | 0 | 0 |
| Total TSP188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP188 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TSP188 On 12/11/2015 Spot Bond | | | | 98.07639 | | 98.05824 | | | 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 | | | | 94.50904 | | 94.48998 | | | 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 | | | | 94.18698 | | 94.16773 | | | 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 | | | | 93.84869 | | 93.82922 | | | 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 | | | | 96.95126 | | 96.93322 | | | 0.00 | 0 | 0 |
| Total TSP194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP194 | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 15.31316 | 100.00000 | 15.27606 | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | 0.00 | 0 | 0 |
| TWC08 On 28/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 103.27890 | | | 0.00 | 0 | 0 |
| Total TWC083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC083 | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 21/09/2015 Spot Bond | | | | 100.65920 | | 100.66142 | | | 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 | | | | 100.20973 | | 100.22150 | | | 0.00 | 0 | 0 |
| Total TWC095 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC095 | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 24/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TWC096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC096 | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 27/07/2015 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TWC097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC097 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| TWC09 On 06/11/2015 Spot Bond | | | | 101.46678 | | 101.45095 | | | | 0.00 | 0 | 0 |
| Total TWC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC098 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC09 On 18/08/2015 Spot Bond | | | | 101.29699 | | 101.27897 | | | | 0.00 | 0 | 0 |
| Total TWC099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC099 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 21/08/2015 Spot Bond | | | | 101.16199 | | 101.14411 | | | | 0.00 | 0 | 0 |
| Total TWC100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC100 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 26/08/2015 Spot Bond | | | | 101.02803 | | 101.00999 | | | | 0.00 | 0 | 0 |
| Total TWC101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC101 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 24/08/2015 Spot Bond | | | | 101.13486 | | 101.11685 | | | | 0.00 | 0 | 0 |
| Total TWC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC102 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC10 On 25/11/2015 Spot Bond | | | | 101.17420 | | 101.16589 | | | | 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 | | | | 100.34398 | | 100.32587 | | | | 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 | | | | 100.28967 | | 100.27156 | | | | 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 | | | | 100.24836 | | 100.25861 | | | | 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 | | | | 100.25346 | | 100.23535 | | | | 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 | | | | 100.23535 | | 100.21725 | | | | 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 | | | 100.00000 | 67.18147 | 100.00000 | 66.92308 | | | | 0.00 | 0 | 30,000,000,000 |
| Total TWC110 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| Total For TWC110 | | | | | | | | | | 0.00 | 0 | 30,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| TWC11 On 21/10/2015 Spot Bond | | | | 100.09247 | 100.00000 | 100.00000 | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total TWC111 SPOT | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total For TWC111 | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| TWCJ1 On 26/08/2015 Spot Bond | | | | 101.13735 | | 101.11739 | | | 0.00 | 0 | 0 |
| Total TWCJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ19 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 14/10/2015 Spot Bond | | | | 100.32035 | | 100.30033 | | | 0.00 | 0 | 0 |
| Total TWCJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ20 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM1 On 26/08/2015 Spot Bond | | | | 101.04677 | | 101.02841 | | | 0.00 | 0 | 0 |
| Total TWCM19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM19 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 14/10/2015 Spot Bond | | | | 100.29273 | | 100.27444 | | | 0.00 | 0 | 0 |
| Total TWCM20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM20 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.21000 | 110.71646 | 9.14000 | 111.00308 | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | 0.00 | 0 | 0 |
| UTR042 On 19/04/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total UTR042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UTR042 | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.53096 | 100.00000 | 7.51605 | | | 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 | 8.64286 | 100.00000 | 8.61588 | | | 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 | 7.35814 | 100.00000 | 7.34358 | | | 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 | 8.54427 | 100.00000 | 8.51760 | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | 0.00 | 0 | 0 |
| VKC06 On 29/07/2015 Spot Bond | | | | 103.60287 | | 103.58329 | | | 0.00 | 0 | 0 |
| Total VKC06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC06 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VKC07 On 04/09/2015 Spot Bond | | | | 101.56485 | | 101.54504 | | | 0.00 | 0 | 0 |
| Total VKC07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC07 | | | | | | | | | 0.00 | 0 | 0 |
| VKC07U On 04/09/2015 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | 0.00 | 0 | 0 |
| Total VKC07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC07U | | | | | | | | | 0.00 | 0 | 0 |
| VKC08 On 28/09/2015 Spot Bond | | | | 102.45724 | | 102.43742 | | | 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 | | | | 100.65096 | | 100.65331 | | | 0.00 | 0 | 0 |
| Total VKC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC09 | | | | | | | | | 0.00 | 0 | 0 |
| VKE02 On 08/05/2016 Spot Bond | | | | 99.73508 | | 101.70894 | | | 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 | | | | 99.73480 | | 101.71122 | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | 0.00 | 0 | 0 |
| VKE04 On 28/03/2016 Spot Bond | | | | 100.59432 | | 100.59776 | | | 0.00 | 0 | 0 |
| Total VKE04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE04 | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.61062 | | 100.61351 | | | 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 | | | | 99.73932 | | 101.68244 | | | 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 | | | | 101.05935 | | 101.05386 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VPA01U On 20/01/2023 Spot Bond | | | 100.00000 | 7.07351 | 100.00000 | 7.05950 | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | 0.00 | 0 | 0 |
| VPA02U On 20/04/2023 Spot Bond | | | 100.00000 | 8.27624 | 100.00000 | 8.25041 | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 6.90070 | 100.00000 | 6.88703 | | | 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 | 8.17765 | 100.00000 | 8.15213 | | | 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 | 0.00035 | 100.00000 | 0.00035 | | | 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 | | | 7.21500 | 106.23277 | 7.07500 | 106.32881 | | | 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 | | | 1.36500 | 241.27724 | 1.36500 | 241.19992 | | | 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 | | | 7.64000 | 103.78156 | 7.56500 | 103.88873 | | | 0.00 | 0 | 4,800,000,000 |
| Total WSP2 SPOT | | | | | | | | | 0.00 | 0 | 4,800,000,000 |
| Total For WSP2 | | | | | | | | | 0.00 | 0 | 4,800,000,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.02000 | 104.67529 | 7.94500 | 104.90164 | | | 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 | | | 8.29500 | 104.25609 | 8.22500 | 104.51254 | | | 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 | | | 8.51000 | 103.71172 | 8.44000 | 104.01013 | | | 0.00 | 0 | 2,700,000,000 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Z020 On 19/10/2015 Spot Bond | | | 5.96000 | 98.67873 | 5.82500 | 98.69273 | | | 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 | | | 7.41000 | 73.82318 | 7.33500 | 74.03176 | | | 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 | 81.47321 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0 |
| Total ZA021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA021 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 45.21253 | 100.00000 | 45.12675 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 45,234,680,511,173,000.00 | 922,122,794,900 | 775,943,131,200 |
| Total for SPOT : | | | | | | | | | 45,234,680,511,173,000.00 | 922,122,794,900 | 775,943,131,200 |
| Total Futures | | | | | | | | | 45234681086314600.00 | 922,122,799,130 | 775,943,581,135 |
| Total Options | | | | | | | | | 20251236.79 | 14,000 | 77,731 |
| Grand Total: | | | | | | | | | 45,234,681,106,565,900.00 | 922,122,813,130 | 775,943,658,866 |