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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2016

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 02/02/2017 Bond Future | | | 10.58987 | 79.07299 | 10.60388 | 78.98463 | | | 0.00 | 0 | 8,849 |
| ES33 On 04/05/2017 Bond Future | | | 10.67264 | 76.80396 | 10.68693 | 76.71506 | | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | | | 10.74927 | 78.33115 | 10.76368 | 78.24267 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 8,849 |
| ES33 On 02/02/2017 Bond Future | 10.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.59 | Call | | | 0.00000 | 0.00000 | 0,820 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.59 | Put | | | 87.54000 | 0.08754 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.60 | Call | | | 0.00000 | 0.00000 | 63,910 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.60 | Put | | | 24.45000 | 0.02445 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.61 | Call | | | 38.56000 | 0.03856 | 126,920 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.54 | Put | | | 921.58000 | 0.92158 | 832,680 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.55 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.55 | Put | | | 858.33000 | 0.85833 | 769,430 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.56 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.56 | Put | | | 795.15000 | 0.79515 | 706,250 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 03/08/2017 | Bond Future | 10.53 | Put | | | 1,454.29000 | 1.45429 | 1,365,810 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.54 | Put | | | 1,391.20000 | 1.39120 | 1,302,720 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.55 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.55 | Put | | | 1,328.19000 | 1.32819 | 1,239,710 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 8,849 |
| ES42 | On | 02/02/2017 | Bond Future | | | 10.72285 | 83.18387 | 10.73664 | 83.08440 | | | 0.00 | 0 | 8,777 |
| ES42 | On | 04/05/2017 | Bond Future | | | 10.80529 | 80.52510 | 10.81936 | 80.42503 | | | 0.00 | 0 | 0 |
| ES42 | On | 03/08/2017 | Bond Future | | | 10.88069 | 82.12654 | 10.89490 | 82.02672 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| I2025 | On | 02/02/2017 | Bond Future | | | 127.08529 | 127.08529 | 127.10906 | 127.10906 | | | 0.00 | 0 | 3,231 |
| I2025 | On | 04/05/2017 | Bond Future | | | 129.54339 | 129.54339 | 129.56955 | 129.56955 | | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | | | 130.79302 | 130.79302 | 130.82324 | 130.82324 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,231 |
| I2025 | On | 02/02/2017 | Bond Future | 130.00 | Put | | | 2,890.94000 | 2.89094 | 2,914,710 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.01 | Put | | | 2,900.94000 | 2.90094 | 2,924,710 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 129.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 129.99 | Put | | | 2,880.94000 | 2.88094 | 2,904,710 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.58 | Put | | | 3,010.45000 | 3.01045 | 3,036,610 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Put | | | 2,990.45000 | 2.99045 | 3,016,610 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.57 | Put | | | 3,000.45000 | 3.00045 | 3,026,610 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Put | | | 3,136.76000 | 3.13676 | 3,166,980 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Put | | | 3,146.76000 | 3.14676 | 3,176,980 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Put | | | 3,156.76000 | 3.15676 | 3,186,980 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,231 |
| I2033 | On | 02/02/2017 | Bond Future | | | 105.79044 | 105.79044 | 105.80888 | 105.80888 | | | 0.00 | 0 | 5,474 |
| I2033 | On | 04/05/2017 | Bond Future | | | 106.79682 | 106.79682 | 106.81715 | 106.81715 | | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | | | 108.92628 | 108.92628 | 108.95008 | 108.95008 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 5,474 |
| I2033 | On | 02/02/2017 | Bond Future | 109.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.70 | Put | | | 3,891.12000 | 3.89112 | 3,909,560 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.71 | Put | | | 3,901.12000 | 3.90112 | 3,919,560 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.72 | Put | | | 3,911.12000 | 3.91112 | 3,929,560 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.84 | Put | | | 4,022.85000 | 4.02285 | 4,043,180 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.85 | Put | | | 4,032.85000 | 4.03285 | 4,053,180 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.83 | Put | | | 4,012.85000 | 4.01285 | 4,033,180 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Put | | | 4,169.92000 | 4.16992 | 4,193,720 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Put | | | 4,179.92000 | 4.17992 | 4,203,720 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Put | | | 4,189.92000 | 4.18992 | 4,213,720 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 5,474 |
| I2038 | On | 02/02/2017 | Bond Future | | | 130.61083 | 130.61083 | 130.63483 | 130.63483 | | | 0.00 | 0 | 22,790 |
| I2038 | On | 04/05/2017 | Bond Future | | | 133.13719 | 133.13719 | 133.16369 | 133.16369 | | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | | | 134.29164 | 134.29164 | 134.32239 | 134.32239 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 22,790 |
| I2038 | On | 02/02/2017 | Bond Future | 137.06 | Put | | | 6,425.17000 | 6.42517 | 6,449,170 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.07 | Put | | | 6,435.17000 | 6.43517 | 6,459,170 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.05 | Put | | | 6,415.17000 | 6.41517 | 6,439,170 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | Put | | | 6,606.31000 | 6.60631 | 6,632,810 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.78 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.78 | Put | | | 6,616.31000 | 6.61631 | 6,642,810 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.79 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.79 | Put | | | 6,626.31000 | 6.62631 | 6,652,810 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Put | | | 6,837.61000 | 6.83761 | 6,868,360 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 6,847.61000 | 6.84761 | 6,878,360 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 6,857.61000 | 6.85761 | 6,888,360 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 22,790 |
| I2046 | On | 02/02/2017 | Bond Future | | | 132.72055 | 132.72055 | 132.74523 | 132.74523 | | | 0.00 | 0 | 18,408 |
| I2046 | On | 04/05/2017 | Bond Future | | | 133.75875 | 133.75875 | 133.78555 | 133.78555 | | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | | | 136.42574 | 136.42574 | 136.45718 | 136.45718 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 18,408 |
| I2046 | On | 02/02/2017 | Bond Future | 137.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.13 | Put | | | 4,384.77000 | 4.38477 | 4,409,450 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.14 | Put | | | 4,394.77000 | 4.39477 | 4,419,450 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.15 | Put | | | 4,404.77000 | 4.40477 | 4,429,450 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.32 | Put | | | 4,534.45000 | 4.53445 | 4,561,250 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.33 | Put | | | 4,544.45000 | 4.54445 | 4,571,250 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.34 | Put | | | 4,554.45000 | 4.55445 | 4,581,250 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 4,712.82000 | 4.71282 | 4,744,260 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 4,722.82000 | 4.72282 | 4,754,260 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Put | | | 4,732.82000 | 4.73282 | 4,764,260 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 18,408 |
| I2050 | On | 02/02/2017 | Bond Future | | | 139.23442 | 139.23442 | 139.25902 | 139.25902 | | | 0.00 | 0 | 24,832 |
| I2050 | On | 04/05/2017 | Bond Future | | | 141.92749 | 141.92749 | 141.95457 | 141.95457 | | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | | | 143.09467 | 143.09467 | 143.12652 | 143.12652 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 24,832 |
| I2050 | On | 02/02/2017 | Bond Future | 144.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.96 | Put | | | 5,700.98000 | 5.70098 | 5,725,580 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.97 | Put | | | 5,710.98000 | 5.71098 | 5,735,580 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.98 | Put | | | 5,720.98000 | 5.72098 | 5,745,580 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | 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 | 04/05/2017 | Bond Future | 147.83 | Put | | | 5,875.43000 | 5.87543 | 5,902,510 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.84 | Put | | | 5,885.43000 | 5.88543 | 5,912,510 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.85 | Put | | | 5,895.43000 | 5.89543 | 5,922,510 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Put | | | 6,113.48000 | 6.11348 | 6,145,330 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Put | | | 6,093.48000 | 6.09348 | 6,125,330 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Put | | | 6,103.48000 | 6.10348 | 6,135,330 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 24,832 |
| R186 | On | 02/02/2017 | Bond Future | | | 8.97543 | 111.20642 | 8.98778 | 111.12148 | | 9.26 | 10,008,577.80 | 90 | 116,897 |
| R186 | On | 04/05/2017 | Bond Future | | | 9.02341 | 113.35054 | 9.03602 | 113.26564 | | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | | | 9.06301 | 110.29929 | 9.07567 | 110.21585 | | 9.30 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 10,008,577.80 | 90 | 116,897 |
| R186 | On | 02/02/2017 | Bond Future | 8.37 | Put | | | 4,527.53000 | 4.52753 | 4,413,800 | 9.06 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Call | | | 217.40000 | 0.21740 | 184,210 | 9.08 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Put | | | 4,143.78000 | 4.14378 | 4,025,650 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.60 | Call | | | 423.13000 | 0.42313 | 378,710 | 9.13 | 0.00 | 0 | 7,000 |
| R186 | On | 02/02/2017 | Bond Future | 8.62 | Put | | | 3,022.65000 | 3.02265 | 2,892,250 | 9.14 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Call | | | 796.14000 | 0.79614 | 746,000 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Put | | | 2,167.20000 | 2.16720 | 2,032,120 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Call | | | 820.55000 | 0.82055 | 770,420 | 9.20 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 300.49000 | 0.30049 | 236,110 | 9.55 | 0.00 | 0 | 13,500 |
| R186 | On | 02/02/2017 | Bond Future | 8.37 | Call | | | 167.62000 | 0.16762 | 138,830 | 9.06 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Put | | | 2,076.83000 | 2.07683 | 1,941,810 | 9.20 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.87 | Call | | | 1,005.84000 | 1.00584 | 956,770 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.87 | Put | | | 1,819.56000 | 1.81956 | 1,685,550 | 9.22 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Call | | | 1,093.09000 | 1.09309 | 1,045,040 | 9.23 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.60 | Put | | | 3,133.11000 | 3.13311 | 3,003,750 | 9.13 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.62 | Call | | | 454.63000 | 0.45463 | 409,170 | 9.14 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.95 | Put | | | 1,508.98000 | 1.50898 | 1,378,430 | 9.24 | 0.00 | 0 | 2,546 |
| R186 | On | 02/02/2017 | Bond Future | 9.02 | Call | | | 1,489.47000 | 1.48947 | 1,448,750 | 9.27 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.02 | Put | | | 1,268.27000 | 1.26827 | 1,142,610 | 9.27 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 9.10 | Call | | | 1,797.09000 | 1.79709 | 1,763,850 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Put | | | 2,121.74000 | 2.12174 | 1,986,670 | 9.20 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Call | | | 845.46000 | 0.84546 | 795,380 | 9.20 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 3,206.03000 | 3.20603 | 3,212,470 | 9.49 | 0.00 | 0 | 0 |

| 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 | 02/02/2017 | Bond Future | 9.40 | Put | | | 420.90000 | 0.42090 | 342,400 | 9.49 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 3,746.83000 | 3.74683 | 3,767,390 | 9.55 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.10 | Put | | | 1,029.27000 | 1.02927 | 911,090 | 9.32 | 0.00 | 0 | 2,546 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Put | | | 1,698.77000 | 1.69877 | 1,565,780 | 9.23 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.95 | Call | | | 1,248.85000 | 1.24885 | 1,203,240 | 9.24 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.00 | Call | | | 24.64000 | 0.02464 | 16,950 | 8.94 | 0.00 | 0 | 7,000 |
| R186 | On | 02/02/2017 | Bond Future | 8.00 | Put | | | 7,107.46000 | 7.10746 | 7,014,830 | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Put | | | 2,980.46000 | 2.98046 | 2,887,300 | 9.00 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Call | | | 2,021.92000 | 2.02192 | 2,013,950 | 9.00 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Put | | | 2,942.32000 | 2.94232 | 2,849,450 | 9.00 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Call | | | 2,052.12000 | 2.05212 | 2,044,460 | 9.00 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Put | | | 2,904.50000 | 2.90450 | 2,811,940 | 9.00 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Call | | | 1,991.99000 | 1.99199 | 1,983,730 | 9.00 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 2,682.03000 | 2.68203 | 2,684,780 | 9.27 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 3,780.79000 | 3.78079 | 3,700,100 | 9.27 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 2,711.95000 | 2.71195 | 2,714,940 | 9.27 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 3,743.97000 | 3.74397 | 3,663,520 | 9.27 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 2,742.41000 | 2.74241 | 2,745,630 | 9.28 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 3,707.74000 | 3.70774 | 3,627,520 | 9.28 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 36,842 |
| Total For R186 | | | | | | | | | | | | 10,008,577.80 | 90 | 153,739 |
| R197 | On | 02/02/2017 | Bond Future | | | 294.95230 | 294.95230 | 295.00528 | 295.00528 | | | 0.00 | 0 | 1,246 |
| R197 | On | 04/05/2017 | Bond Future | | | 300.65727 | 300.65727 | 300.71561 | 300.71561 | | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | | | 299.74885 | 299.74885 | 299.81667 | 299.81667 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,246 |
| R197 | On | 02/02/2017 | Bond Future | 302.58 | Put | | | 7,574.72000 | 7.57472 | 7,627,700 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.59 | Put | | | 7,584.72000 | 7.58472 | 7,637,700 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.57 | Put | | | 7,564.72000 | 7.56472 | 7,617,700 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Put | | | 7,864.39000 | 7.86439 | 7,922,730 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.59 | Put | | | 7,874.39000 | 7.87439 | 7,932,730 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.60 | Put | | | 7,884.39000 | 7.88439 | 7,942,730 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Put | | | 8,233.33000 | 8.23333 | 8,301,150 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Put | | | 8,243.33000 | 8.24333 | 8,311,150 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Put | | | 8,253.33000 | 8.25333 | 8,321,150 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,246 |
| R202 | On | 02/02/2017 | Bond Future | | | 242.83051 | 242.83051 | 242.87337 | 242.87337 | | | 11,655,864.48 | 48 | 36,418 |
| R202 | On | 04/05/2017 | Bond Future | | | 247.52717 | 247.52717 | 247.57445 | 247.57445 | | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | | | 248.79583 | 248.79583 | 248.85127 | 248.85127 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 11,655,864.48 | 48 | 36,418 |
| R202 | On | 02/02/2017 | Bond Future | 251.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.72 | Put | | | 8,846.63000 | 8.84663 | 8,889,490 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.73 | Put | | | 8,856.63000 | 8.85663 | 8,899,490 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.74 | Put | | | 8,866.63000 | 8.86663 | 8,909,490 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.72 | Put | | | 9,145.55000 | 9.14555 | 9,192,830 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.73 | Put | | | 9,155.55000 | 9.15555 | 9,202,830 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.71 | Put | | | 9,135.55000 | 9.13555 | 9,182,830 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Put | | | 9,508.73000 | 9.50873 | 9,564,170 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Put | | | 9,518.73000 | 9.51873 | 9,574,170 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Put | | | 9,498.73000 | 9.49873 | 9,554,170 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 11,655,864.48 | 48 | 36,418 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.69300 | 99.04744 | 8.70564 | 98.99048 | | 6.62 | 0.00 | 0 | 19,260 |
| R2023 | On | 04/05/2017 | Bond Future | | | 8.73854 | 97.02482 | 8.75153 | 96.96821 | | 6.63 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | | | 8.77292 | 98.95388 | 8.78597 | 98.89896 | | 6.36 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 19,260 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 575.34000 | 0.57534 | 502,410 | 6.66 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 1,211.93000 | 1.21193 | 1,194,400 | 6.65 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 609.04000 | 0.60904 | 534,550 | 6.65 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 1,239.59000 | 1.23959 | 1,222,820 | 6.66 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 592.02000 | 0.59202 | 518,290 | 6.66 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 1,267.56000 | 1.26756 | 1,251,590 | 6.66 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Call | | | 1,248.37000 | 1.24837 | 1,244,570 | 6.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Put | | | 1,867.39000 | 1.86739 | 1,806,980 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Call | | | 1,209.74000 | 1.20974 | 1,205,550 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Put | | | 1,916.64000 | 1.91664 | 1,855,840 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Call | | | 1,228.96000 | 1.22896 | 1,224,960 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Put | | | 1,891.91000 | 1.89191 | 1,831,300 | 6.59 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 1,552.21000 | 1.55221 | 1,554,690 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 2,423.62000 | 2.42362 | 2,371,180 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 1,571.06000 | 1.57106 | 1,573,690 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 2,399.93000 | 2.39993 | 2,347,640 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 1,589.73000 | 1.58973 | 1,592,530 | 6.32 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 2,376.09000 | 2.37609 | 2,323,970 | 6.32 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 19,260 |
| R203 | On | 02/02/2017 | Bond Future | | | 7.78453 | 103.55952 | 7.79855 | 103.55142 | | 0.62 | 0.00 | 0 | 27,216 |
| R203 | On | 04/05/2017 | Bond Future | | | 7.65178 | 101.38326 | 7.67101 | 101.37656 | | 0.40 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 27,216 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 60.10000 | 0.06010 | 58,130 | 0.62 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 117.07000 | 0.11707 | 107,000 | 0.62 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 62.42000 | 0.06242 | 60,490 | 0.62 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 113.61000 | 0.11361 | 103,580 | 0.62 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 64.93000 | 0.06493 | 63,050 | 0.62 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 110.33000 | 0.11033 | 100,350 | 0.62 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Call | | | 13.98000 | 0.01398 | 13,910 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Put | | | 280.14000 | 0.28014 | 273,370 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Call | | | 14.54000 | 0.01454 | 14,480 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Put | | | 277.19000 | 0.27719 | 270,430 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Call | | | 14.99000 | 0.01499 | 14,940 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Put | | | 274.13000 | 0.27413 | 267,380 | 0.38 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 27,216 |
| R2030 | On | 02/02/2017 | Bond Future | | | 9.39642 | 89.80247 | 9.40886 | 89.71707 | | | 0.00 | 0 | 34,064 |
| R2030 | On | 04/05/2017 | Bond Future | | | 9.45024 | 91.53404 | 9.46289 | 91.44845 | | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.49890 | 89.34693 | 9.51161 | 89.26218 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 34,064 |
| R2030 | On | 02/02/2017 | Bond Future | 9.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.29 | Put | | | 820.61000 | 0.82061 | 735,210 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.30 | Put | | | 751.17000 | 0.75117 | 665,770 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.31 | Put | | | 681.80000 | 0.68180 | 596,400 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030 | On | 04/05/2017 | Bond Future | 9.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.33 | Put | | | 904.88000 | 0.90488 | 819,290 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.34 | Put | | | 836.35000 | 0.83635 | 750,760 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.32 | Put | | | 973.48000 | 0.97348 | 887,890 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 1,085.93000 | 1.08593 | 1,001,180 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 1,221.59000 | 1.22159 | 1,136,840 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 1,153.72000 | 1.15372 | 1,068,970 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 34,064 |
| R2032 | On | 02/02/2017 | Bond Future | | | 9.54761 | 92.64621 | 9.55513 | 92.59114 | | 12.69 | 0.00 | 0 | 19,889 |
| R2032 | On | 04/05/2017 | Bond Future | | | 9.60094 | 90.27353 | 9.60852 | 90.21874 | | 13.02 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | | | 9.64763 | 92.06859 | 9.65510 | 92.01524 | | 12.86 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 19,889 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 1,414.52000 | 1.41452 | 1,341,940 | 12.70 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 1,745.75000 | 1.74575 | 1,618,100 | 12.70 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 1,449.35000 | 1.44935 | 1,377,050 | 12.70 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 1,707.03000 | 1.70703 | 1,579,660 | 12.70 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 1,484.81000 | 1.48481 | 1,412,820 | 12.71 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 1,669.03000 | 1.66903 | 1,541,970 | 12.71 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Call | | | 2,258.41000 | 2.25841 | 2,229,600 | 12.99 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Put | | | 3,488.16000 | 3.48816 | 3,404,560 | 12.99 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Call | | | 2,290.05000 | 2.29005 | 2,261,380 | 13.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Put | | | 3,446.15000 | 3.44615 | 3,362,690 | 13.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 2,321.96000 | 2.32196 | 2,293,430 | 13.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 3,404.49000 | 3.40449 | 3,321,170 | 13.00 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 2,955.46000 | 2.95546 | 2,938,320 | 12.83 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 4,583.45000 | 4.58345 | 4,512,960 | 12.83 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 2,986.81000 | 2.98681 | 2,969,780 | 12.84 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 4,541.57000 | 4.54157 | 4,471,190 | 12.84 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 3,018.35000 | 3.01835 | 3,001,430 | 12.84 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 4,499.97000 | 4.49997 | 4,429,700 | 12.84 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 19,889 |
| R2035 | On | 02/02/2017 | Bond Future | | | 9.63821 | 97.44013 | 9.65088 | 97.33811 | | | 0.00 | 0 | 7,194 |
| R2035 | On | 04/05/2017 | Bond Future | | | 9.68955 | 94.81564 | 9.70243 | 94.71311 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 03/08/2017 | Bond Future | | | 9.73502 | 96.70094 | 9.74796 | 96.59905 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 7,194 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 1,226.01000 | 1.22601 | 1,123,990 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 1,144.00000 | 1.14400 | 1,041,980 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 1,062.09000 | 1.06209 | 960,070 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Put | | | 1,224.59000 | 1.22459 | 1,122,060 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Put | | | 1,387.08000 | 1.38708 | 1,284,550 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Put | | | 1,305.78000 | 1.30578 | 1,203,250 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 1,901.28000 | 1.90128 | 1,799,390 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 1,820.20000 | 1.82020 | 1,718,310 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 1,982.47000 | 1.98247 | 1,880,580 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 7,194 |
| R2037 | On | 02/02/2017 | Bond Future | | | 9.69650 | 89.68171 | 9.70896 | 89.58172 | | 14.79 | 233,172,446.00 | 2,600 | 47,856 |
| R2037 | On | 04/05/2017 | Bond Future | | | 9.75054 | 91.41100 | 9.76320 | 91.31051 | | 14.55 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | | | 9.80024 | 88.97107 | 9.81297 | 88.87110 | | 15.08 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 233,172,446.00 | 2,600 | 47,856 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 1,580.43000 | 1.58043 | 1,517,080 | 14.75 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 1,974.35000 | 1.97435 | 1,811,010 | 14.75 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 1,618.01000 | 1.61801 | 1,555,280 | 14.76 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 1,931.25000 | 1.93125 | 1,768,530 | 14.76 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 1,656.00000 | 1.65600 | 1,593,930 | 14.76 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 1,888.68000 | 1.88868 | 1,726,620 | 14.76 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 2,513.33000 | 2.51333 | 2,498,030 | 14.48 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 3,985.11000 | 3.98511 | 3,869,320 | 14.48 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Call | | | 2,547.71000 | 2.54771 | 2,532,720 | 14.48 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Put | | | 3,938.17000 | 3.93817 | 3,822,690 | 14.48 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Call | | | 2,582.58000 | 2.58258 | 2,567,900 | 14.48 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Put | | | 3,891.84000 | 3.89184 | 3,776,670 | 14.48 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 5,191.35000 | 5.19135 | 5,090,230 | 15.00 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 3,265.54000 | 3.26554 | 3,263,890 | 14.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 5,285.60000 | 5.28560 | 5,183,980 | 14.99 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 3,299.33000 | 3.29933 | 3,297,940 | 14.99 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 5,238.18000 | 5.23818 | 5,136,820 | 14.99 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 3,333.60000 | 3.33360 | 3,332,450 | 15.00 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 233,172,446.00 | 2,600 | 47,856 |
| R204 | On | 02/02/2017 | Bond Future | | | 7.98580 | 101.06398 | 7.99819 | 101.04284 | | 1.95 | 0.00 | 0 | 30,150 |
| R204 | On | 04/05/2017 | Bond Future | | | 8.01893 | 103.01251 | 8.03235 | 102.99250 | | 1.72 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | | | 8.01200 | 101.01875 | 8.02578 | 101.00120 | | 1.60 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 30,150 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 573.61000 | 0.57361 | 577,230 | 1.99 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 94.42000 | 0.09442 | 76,900 | 1.99 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 586.67000 | 0.58667 | 590,690 | 2.00 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 90.53000 | 0.09053 | 73,410 | 2.00 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 599.85000 | 0.59985 | 604,270 | 2.00 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 86.77000 | 0.08677 | 70,050 | 2.00 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Call | | | 331.95000 | 0.33195 | 332,610 | 1.71 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Put | | | 529.53000 | 0.52953 | 510,180 | 1.71 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Call | | | 338.57000 | 0.33857 | 339,320 | 1.71 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Put | | | 521.20000 | 0.52120 | 501,940 | 1.71 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Call | | | 345.28000 | 0.34528 | 346,120 | 1.71 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Put | | | 512.97000 | 0.51297 | 493,800 | 1.71 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 694.24000 | 0.69424 | 678,190 | 1.58 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 347.35000 | 0.34735 | 348,900 | 1.58 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 686.72000 | 0.68672 | 670,720 | 1.58 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 352.67000 | 0.35267 | 354,280 | 1.58 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 679.25000 | 0.67925 | 663,310 | 1.58 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 342.07000 | 0.34207 | 343,570 | 1.58 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 30,150 |
| R2040 | On | 02/02/2017 | Bond Future | | | 9.70091 | 93.76414 | 9.71330 | 93.65695 | | 15.45 | 0.00 | 0 | 8,238 |
| R2040 | On | 04/05/2017 | Bond Future | | | 9.75340 | 95.57218 | 9.76599 | 95.46439 | | 15.20 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.80162 | 92.96452 | 9.81428 | 92.85724 | | 15.76 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 8,238 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Put | | | 2,470.21000 | 2.47021 | 2,289,690 | 15.38 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Call | | | 1,410.54000 | 1.41054 | 1,336,560 | 15.38 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Put | | | 2,574.37000 | 2.57437 | 2,393,200 | 15.38 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Call | | | 1,446.18000 | 1.44618 | 1,372,510 | 15.38 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Put | | | 2,521.88000 | 2.52188 | 2,341,020 | 15.38 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Call | | | 1,482.51000 | 1.48251 | 1,409,180 | 15.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Call | | | 2,893.75000 | 2.89375 | 2,877,550 | 15.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Put | | | 4,156.28000 | 4.15628 | 4,032,290 | 15.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 2,931.94000 | 2.93194 | 2,916,100 | 15.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 4,107.10000 | 4.10710 | 3,983,470 | 15.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Call | | | 2,970.64000 | 2.97064 | 2,955,160 | 15.15 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Put | | | 4,058.56000 | 4.05856 | 3,935,290 | 15.15 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 3,834.80000 | 3.83480 | 3,834,180 | 15.70 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 5,416.64000 | 5.41664 | 5,308,740 | 15.70 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 3,759.30000 | 3.75930 | 3,758,120 | 15.69 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Put | | | 5,515.46000 | 5.51546 | 5,407,000 | 15.69 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 3,797.09000 | 3.79709 | 3,796,190 | 15.70 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 5,466.03000 | 5.46603 | 5,357,850 | 15.70 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 8,238 |
| R2044 | On | 02/02/2017 | Bond Future | | | 9.70005 | 91.13154 | 9.71235 | 91.02374 | | 16.16 | 0.00 | 0 | 20,531 |
| R2044 | On | 04/05/2017 | Bond Future | | | 9.75034 | 92.88875 | 9.76283 | 92.78034 | | 15.91 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.79644 | 90.35292 | 9.80900 | 90.24492 | | 16.49 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 20,531 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 2,177.91000 | 2.17791 | 2,114,160 | 16.17 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 1,762.33000 | 1.76233 | 1,590,780 | 16.17 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 2,224.68000 | 2.22468 | 2,161,950 | 16.18 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 1,722.30000 | 1.72230 | 1,551,770 | 16.18 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 2,272.11000 | 2.27211 | 2,210,410 | 16.19 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 1,683.07000 | 1.68307 | 1,513,570 | 16.19 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 3,967.34000 | 3.96734 | 3,843,920 | 15.87 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Call | | | 3,196.40000 | 3.19640 | 3,181,790 | 15.88 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Put | | | 3,919.55000 | 3.91955 | 3,796,530 | 15.88 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 3,116.08000 | 3.11608 | 3,100,690 | 15.87 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 4,015.32000 | 4.01532 | 3,891,520 | 15.87 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 3,156.21000 | 3.15621 | 3,141,200 | 15.87 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 3,922.13000 | 3.92213 | 3,921,250 | 16.43 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 5,482.43000 | 5.48243 | 5,373,550 | 16.43 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 3,960.93000 | 3.96093 | 3,960,330 | 16.44 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 5,432.85000 | 5.43285 | 5,324,250 | 16.44 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 3,883.81000 | 3.88381 | 3,882,640 | 16.43 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 5,532.63000 | 5.53263 | 5,423,460 | 16.43 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 20,531 |
| R2048 | On | 02/02/2017 | Bond Future | | | 9.68066 | 94.75334 | 9.69304 | 94.64212 | | 15.99 | 0.00 | 0 | 74,008 |
| R2048 | On | 04/05/2017 | Bond Future | | | 9.72627 | 92.14060 | 9.73885 | 92.02858 | | 16.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048 | On | 03/08/2017 | Bond Future | | | 9.76656 | 93.97265 | 9.77920 | 93.86101 | | 16.34 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 74,008 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 2,429.01000 | 2.42901 | 2,367,990 | 16.02 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 1,654.55000 | 1.65455 | 1,482,310 | 16.02 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 2,330.68000 | 2.33068 | 2,267,400 | 16.00 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 1,733.30000 | 1.73330 | 1,558,800 | 16.00 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 2,379.64000 | 2.37964 | 2,317,470 | 16.01 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 1,693.64000 | 1.69364 | 1,520,250 | 16.01 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Call | | | 3,263.52000 | 3.26352 | 3,248,590 | 16.46 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Put | | | 4,059.97000 | 4.05997 | 3,933,020 | 16.46 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 3,305.03000 | 3.30503 | 3,290,500 | 16.46 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 4,011.22000 | 4.01122 | 3,884,670 | 16.46 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 3,346.82000 | 3.34682 | 3,332,700 | 16.47 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 3,962.91000 | 3.96291 | 3,836,770 | 16.47 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 3,881.03000 | 3.88103 | 3,879,150 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 5,852.21000 | 5.85221 | 5,738,690 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 3,919.89000 | 3.91989 | 3,918,300 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 5,799.49000 | 5.79949 | 5,686,260 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 3,959.25000 | 3.95925 | 3,957,940 | 16.26 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 5,747.43000 | 5.74743 | 5,634,480 | 16.26 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 74,008 |
| R207 | On | 02/02/2017 | Bond Future | | | 8.19636 | 98.02646 | 8.20850 | 97.99581 | | 3.18 | 0.00 | 0 | 74,783 |
| R207 | On | 04/05/2017 | Bond Future | | | 8.24330 | 99.91647 | 8.25604 | 99.88676 | | 2.91 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | | | 8.26863 | 98.25899 | 8.28151 | 98.23148 | | 2.88 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 74,783 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Call | | | 1,774.90000 | 1.77490 | 1,797,760 | 3.31 | 0.00 | 0 | 62 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Put | | | 23.42000 | 0.02342 | 15,630 | 3.31 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Call | | | 2,517.01000 | 2.51701 | 2,545,840 | 3.36 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Put | | | 3.94000 | 0.00394 | 2,120 | 3.36 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Call | | | 2,541.22000 | 2.54122 | 2,570,140 | 3.37 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Put | | | 3.71000 | 0.00371 | 1,980 | 3.37 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Call | | | 2,565.42000 | 2.56542 | 2,594,430 | 3.37 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Put | | | 3.48000 | 0.00348 | 1,840 | 3.37 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Call | | | 655.44000 | 0.65544 | 656,620 | 2.91 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Put | | | 739.52000 | 0.73952 | 710,990 | 2.91 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Call | | | 632.92000 | 0.63292 | 633,800 | 2.90 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Put | | | 763.70000 | 0.76370 | 734,870 | 2.90 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Call | | | 644.13000 | 0.64413 | 645,150 | 2.91 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Put | | | 751.55000 | 0.75155 | 722,860 | 2.91 | 0.00 | 0 | 0 |

| 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 | 03/08/2017 | Bond Future | 8.39 | Call | | | 1,008.30000 | 1.00830 | 1,013,440 | 2.90 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 777.00000 | 0.77700 | 754,630 | 2.90 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 1,020.37000 | 1.02037 | 1,025,620 | 2.90 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 767.79000 | 0.76779 | 745,530 | 2.90 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 1,032.52000 | 1.03252 | 1,037,880 | 2.91 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 758.66000 | 0.75866 | 736,510 | 2.91 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 785.62000 | 0.78562 | 788,700 | 2.87 | 0.00 | 0 | 51 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 981.26000 | 0.98126 | 956,830 | 2.87 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 113 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 74,896 |
| R208 | On | 02/02/2017 | Bond Future | | | 8.35518 | 96.87137 | 8.36749 | 96.83043 | | 4.53 | 0.00 | 0 | 29,322 |
| R208 | On | 04/05/2017 | Bond Future | | | 8.39586 | 95.33627 | 8.40863 | 95.29597 | | 4.40 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | | | 8.42060 | 97.23191 | 8.43345 | 97.19354 | | 4.24 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 29,322 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 1,152.58000 | 1.15258 | 1,152,160 | 4.63 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 251.73000 | 0.25173 | 210,370 | 4.63 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 1,176.70000 | 1.17670 | 1,177,010 | 4.64 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 242.99000 | 0.24299 | 202,360 | 4.64 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 1,128.59000 | 1.12859 | 1,127,450 | 4.63 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 260.61000 | 0.26061 | 218,530 | 4.63 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Call | | | 972.08000 | 0.97208 | 973,040 | 4.38 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Put | | | 1,030.89000 | 1.03089 | 991,550 | 4.38 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Call | | | 940.81000 | 0.94081 | 941,390 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Put | | | 1,062.80000 | 1.06280 | 1,023,080 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Call | | | 956.37000 | 0.95637 | 957,140 | 4.38 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Put | | | 1,046.76000 | 1.04676 | 1,007,230 | 4.38 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 1,469.12000 | 1.46912 | 1,434,200 | 4.20 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 1,113.75000 | 1.11375 | 1,117,330 | 4.20 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 1,453.21000 | 1.45321 | 1,418,420 | 4.20 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 1,085.70000 | 1.08570 | 1,089,030 | 4.20 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 1,485.15000 | 1.48515 | 1,450,110 | 4.20 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 1,099.67000 | 1.09967 | 1,103,120 | 4.20 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 29,322 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.57979 | 73.25455 | 9.59207 | 73.17192 | | 14.69 | 0.00 | 0 | 66,512 |
| R209 | On | 04/05/2017 | Bond Future | | | 9.62636 | 71.51616 | 9.63882 | 71.43307 | | 15.15 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.66693 | 72.93826 | 9.67944 | 72.85551 | | 15.08 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 66,512 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 1,243.82000 | 1.24382 | 1,192,000 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 1,662.99000 | 1.66299 | 1,528,540 | 14.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 1,275.05000 | 1.27505 | 1,223,680 | 14.73 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 1,626.44000 | 1.62644 | 1,492,440 | 14.73 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 1,306.75000 | 1.30675 | 1,255,870 | 14.73 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 1,590.45000 | 1.59045 | 1,456,940 | 14.73 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 2,054.87000 | 2.05487 | 2,042,810 | 15.13 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 3,261.58000 | 3.26158 | 3,166,430 | 15.13 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Call | | | 2,083.81000 | 2.08381 | 2,072,010 | 15.14 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Put | | | 3,222.22000 | 3.22222 | 3,127,330 | 15.14 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Call | | | 2,112.81000 | 2.11281 | 2,101,280 | 15.14 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Put | | | 3,183.02000 | 3.18302 | 3,088,400 | 15.14 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 2,681.11000 | 2.68111 | 2,679,930 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 4,359.03000 | 4.35903 | 4,275,100 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 2,709.73000 | 2.70973 | 2,708,760 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 4,319.23000 | 4.31923 | 4,235,510 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 2,738.52000 | 2.73852 | 2,737,760 | 15.06 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 4,279.71000 | 4.27971 | 4,196,200 | 15.06 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 66,512 |
| R210 | On | 02/02/2017 | Bond Future | | | 185.77144 | 185.77144 | 185.80496 | 185.80496 | | | 0.00 | 0 | 1,885 |
| R210 | On | 04/05/2017 | Bond Future | | | 187.04677 | 187.04677 | 187.08378 | 187.08378 | | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | | | 190.77661 | 190.77661 | 190.81947 | 190.81947 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,885 |
| R210 | On | 02/02/2017 | Bond Future | 190.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.86 | Put | | | 5,055.04000 | 5.05504 | 5,088,560 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.84 | Put | | | 5,035.04000 | 5.03504 | 5,068,560 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.85 | Put | | | 5,045.04000 | 5.04504 | 5,078,560 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.32 | Put | | | 5,236.22000 | 5.23622 | 5,273,230 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.33 | Put | | | 5,246.22000 | 5.24622 | 5,283,230 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.31 | Put | | | 5,226.22000 | 5.22622 | 5,263,230 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Put | | | 5,460.53000 | 5.46053 | 5,503,390 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Put | | | 5,470.53000 | 5.47053 | 5,513,390 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Put | | | 5,480.53000 | 5.48053 | 5,523,390 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R210 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 1,885 |
| R212 On 02/02/2017 Bond Future | | | 146.01486 | 146.01486 | 146.04177 | 146.04177 | | | 0.00 | 0 | 3,380 |
| R212 On 04/05/2017 Bond Future | | | 148.83909 | 148.83909 | 148.86871 | 148.86871 | | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | | | 149.77517 | 149.77517 | 149.80953 | 149.80953 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 3,380 |
| R212 On 02/02/2017 Bond Future | 149.27 | Put | | | 3,228.23000 | 3.22823 | 3,255,140 | | 0.00 | 0 | 0 |
| R212 On 02/02/2017 Bond Future | 149.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 02/02/2017 Bond Future | 149.28 | Put | | | 3,238.23000 | 3.23823 | 3,265,140 | | 0.00 | 0 | 0 |
| R212 On 02/02/2017 Bond Future | 149.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 02/02/2017 Bond Future | 149.29 | Put | | | 3,248.23000 | 3.24823 | 3,275,140 | | 0.00 | 0 | 0 |
| R212 On 02/02/2017 Bond Future | 149.27 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 04/05/2017 Bond Future | 152.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 04/05/2017 Bond Future | 152.23 | Put | | | 3,361.29000 | 3.36129 | 3,390,910 | | 0.00 | 0 | 0 |
| R212 On 04/05/2017 Bond Future | 152.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 04/05/2017 Bond Future | 152.24 | Put | | | 3,371.29000 | 3.37129 | 3,400,910 | | 0.00 | 0 | 0 |
| R212 On 04/05/2017 Bond Future | 152.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 04/05/2017 Bond Future | 152.25 | Put | | | 3,381.29000 | 3.38129 | 3,410,910 | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | 153.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | 153.34 | Put | | | 3,530.47000 | 3.53047 | 3,564,830 | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | 153.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | 153.35 | Put | | | 3,540.47000 | 3.54047 | 3,574,830 | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | 153.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 03/08/2017 Bond Future | 153.36 | Put | | | 3,550.47000 | 3.55047 | 3,584,830 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 3,380 |
| R213 On 02/02/2017 Bond Future | | | 9.41167 | 84.49451 | 9.42415 | 84.41122 | | 12.40 | 0.00 | 0 | 50,655 |
| R213 On 04/05/2017 Bond Future | | | 9.45883 | 82.57185 | 9.47152 | 82.48817 | | 12.74 | 0.00 | 0 | 0 |
| R213 On 03/08/2017 Bond Future | | | 9.49968 | 84.21361 | 9.51242 | 84.13057 | | 12.63 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 50,655 |
| R213 On 02/02/2017 Bond Future | 9.40 | Call | | | 1,334.45000 | 1.33445 | 1,286,670 | 12.51 | 0.00 | 0 | 0 |
| R213 On 02/02/2017 Bond Future | 9.40 | Put | | | 1,495.73000 | 1.49573 | 1,364,660 | 12.51 | 0.00 | 0 | 0 |
| R213 On 02/02/2017 Bond Future | 9.41 | Call | | | 1,367.26000 | 1.36726 | 1,320,060 | 12.52 | 0.00 | 0 | 0 |
| R213 On 02/02/2017 Bond Future | 9.41 | Put | | | 1,461.70000 | 1.46170 | 1,331,210 | 12.52 | 0.00 | 0 | 0 |
| R213 On 02/02/2017 Bond Future | 9.42 | Call | | | 1,400.41000 | 1.40041 | 1,353,830 | 12.53 | 0.00 | 0 | 0 |
| R213 On 02/02/2017 Bond Future | 9.42 | Put | | | 1,428.09000 | 1.42809 | 1,298,220 | 12.53 | 0.00 | 0 | 0 |
| R213 On 04/05/2017 Bond Future | 9.37 | Call | | | 2,197.42000 | 2.19742 | 2,189,240 | 12.68 | 0.00 | 0 | 0 |
| R213 On 04/05/2017 Bond Future | 9.37 | Put | | | 2,870.25000 | 2.87025 | 2,778,390 | 12.68 | 0.00 | 0 | 0 |
| R213 On 04/05/2017 Bond Future | 9.35 | Call | | | 2,137.14000 | 2.13714 | 2,128,350 | 12.67 | 0.00 | 0 | 0 |
| R213 On 04/05/2017 Bond Future | 9.35 | Put | | | 2,943.44000 | 2.94344 | 2,850,970 | 12.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Call | | | 2,167.06000 | 2.16706 | 2,158,570 | 12.68 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Put | | | 2,906.59000 | 2.90659 | 2,814,420 | 12.68 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 2,810.74000 | 2.81074 | 2,812,680 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 3,878.24000 | 3.87824 | 3,797,140 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 2,752.02000 | 2.75202 | 2,753,500 | 12.56 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 3,952.32000 | 3.95232 | 3,870,760 | 12.56 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 2,781.29000 | 2.78129 | 2,783,000 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 3,915.16000 | 3.91516 | 3,833,830 | 12.57 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 50,655 |
| R214 | On | 02/02/2017 | Bond Future | | | 9.63507 | 73.70908 | 9.64738 | 73.62237 | | 15.44 | 0.00 | 0 | 36,737 |
| R214 | On | 04/05/2017 | Bond Future | | | 9.67926 | 71.83219 | 9.69176 | 71.74485 | | 15.92 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.71810 | 73.26045 | 9.73065 | 73.17340 | | 15.82 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 36,737 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 1,577.45000 | 1.57745 | 1,526,470 | 15.58 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 1,488.73000 | 1.48873 | 1,351,040 | 15.58 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 1,613.58000 | 1.61358 | 1,563,320 | 15.59 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 1,454.70000 | 1.45470 | 1,317,730 | 15.59 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 1,650.07000 | 1.65007 | 1,600,580 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 1,421.13000 | 1.42113 | 1,284,930 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Call | | | 2,301.35000 | 2.30135 | 2,290,180 | 15.83 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Put | | | 3,231.00000 | 3.23100 | 3,132,490 | 15.83 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Call | | | 2,332.64000 | 2.33264 | 2,321,780 | 15.83 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Put | | | 3,191.03000 | 3.19103 | 3,092,830 | 15.83 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 2,364.34000 | 2.36434 | 2,353,790 | 15.84 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 3,151.59000 | 3.15159 | 3,053,700 | 15.84 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 2,894.12000 | 2.89412 | 2,893,750 | 15.71 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 4,450.55000 | 4.45055 | 4,363,130 | 15.71 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 2,924.40000 | 2.92440 | 2,924,270 | 15.71 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 4,409.08000 | 4.40908 | 4,321,900 | 15.71 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 2,955.09000 | 2.95509 | 2,955,190 | 15.71 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 4,368.14000 | 4.36814 | 4,281,190 | 15.71 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 36,737 |
| Total for Bond | | | | | | | | | | | | 254,836,888.28 | 2,738 | 835,557 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 02/02/2017 GOVI | | | 533.32300 | 533.32300 | 532.83500 | 532.83500 | | | | 0.00 | 0 | 486 |
| GOVI On 04/05/2017 GOVI | | | 543.60700 | 543.60700 | 543.11800 | 543.11800 | | | | 0.00 | 0 | 0 |
| GOVI On 03/08/2017 GOVI | | | 554.41400 | 554.41400 | 553.93200 | 553.93200 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 486 |
| GOVI On 02/02/2017 GOVI | 533.32 | Call | | | 0.00000 | 0.00000 | 30,000 | | | 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 | 02/02/2017 | GOVI | 533.32 | Put | | | 4,850.00000 | 0.48500 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.33 | Put | | | 4,950.00000 | 0.49500 | 70,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Put | | | 5,050.00000 | 0.50500 | 170,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.18 | Call | | | 2,809,380.00000 | 280.93800 | 2,814,270,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.18 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Call | | | 2,809,280.00000 | 280.92800 | 2,814,170,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Call | | | 2,809,180.00000 | 280.91800 | 2,814,070,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Put | | | 71,580.00000 | 7.15800 | 66,760,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Put | | | 71,680.00000 | 7.16800 | 66,860,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Put | | | 71,780.00000 | 7.17800 | 66,960,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 486 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 486 |
| AL37 | On | 02/02/2017 | Index Future | | | 511.19800 | 511.19800 | 510.95500 | 510.95500 | | | 0.00 | 0 | 7 |
| AL37 | On | 04/05/2017 | Index Future | | | 521.05500 | 521.05500 | 520.81600 | 520.81600 | | | 0.00 | 0 | 0 |
| AL37 | On | 03/08/2017 | Index Future | | | 531.41400 | 531.41400 | 531.18600 | 531.18600 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 7 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 7 |
| AL7T | On | 02/02/2017 | Index Future | | | 589.85600 | 589.85600 | 589.37700 | 589.37700 | | | 0.00 | 0 | 2 |
| AL7T | On | 04/05/2017 | Index Future | | | 601.23000 | 601.23000 | 600.75100 | 600.75100 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/08/2017 | Index Future | | | 613.18300 | 613.18300 | 612.71200 | 612.71200 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 2 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 2 |
| ALBI | On | 02/02/2017 | Index Future | | | 535.40500 | 535.40500 | 534.92200 | 534.92200 | | | 0.00 | 0 | 746 |
| ALBI | On | 04/05/2017 | Index Future | | | 545.72800 | 545.72800 | 545.24500 | 545.24500 | | | 0.00 | 0 | 0 |
| ALBI | On | 03/08/2017 | Index Future | | | 556.57800 | 556.57800 | 556.10100 | 556.10100 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 746 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 746 |
| IGOV | On | 02/02/2017 | Index Future | | | 247.26000 | 247.26000 | 247.38000 | 247.38000 | | | 0.00 | 0 | 1,030 |
| IGOV | On | 04/05/2017 | Index Future | | | 252.04300 | 252.04300 | 252.16900 | 252.16900 | | | 0.00 | 0 | 0 |
| IGOV | On | 03/08/2017 | Index Future | | | 257.06800 | 257.06800 | 257.20500 | 257.20500 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,030 |

| Contract 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 IGOV | | | | | | | | | | 0.00 | 0 | 1,030 |
| ILBI On 02/02/2017 Index Future | | | 671.07200 | 671.07200 | 671.76200 | 671.76200 | | | | 0.00 | 0 | 157 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 157 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,942 |
| JIBAR F On 18/01/2017 Jibar Future | | | 7.39000 | 92.61000 | 7.39000 | 92.61000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 15/02/2017 Jibar Future | | | 7.42000 | 92.58000 | 7.42000 | 92.58000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 15/03/2017 Jibar Future | | | 7.43000 | 92.57000 | 7.43000 | 92.57000 | | | | 0.00 | 0 | 1,000 |
| JIBAR F On 19/04/2017 Jibar Future | | | 7.45000 | 92.55000 | 7.45000 | 92.55000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 17/05/2017 Jibar Future | | | 7.47000 | 92.53000 | 7.47000 | 92.53000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 21/06/2017 Jibar Future | | | 7.49000 | 92.51000 | 7.49000 | 92.51000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 20/09/2017 Jibar Future | | | 7.53000 | 92.47000 | 7.53000 | 92.47000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 20/12/2017 Jibar Future | | | 7.56000 | 92.44000 | 7.56000 | 92.44000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2018 Jibar Future | | | 7.59000 | 92.41000 | 7.59000 | 92.41000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 20/06/2018 Jibar Future | | | 7.62000 | 92.38000 | 7.62000 | 92.38000 | | | | 0.00 | 0 | 0 |
| JIBAR F On 19/09/2018 Jibar Future | | | 7.64000 | 92.36000 | 7.64000 | 92.36000 | | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 1,000 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 99.05134 | 99.05134 | 99.15319 | 99.15319 | | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 96.20212 | 96.20212 | 96.30565 | 96.30565 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 95.04497 | 95.04497 | 95.14610 | 95.14610 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 Interest Rate Swap | | | 97.20109 | 97.20109 | 97.29580 | 97.29580 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 Interest Rate Swap | | | 100.91108 | 100.91108 | 100.99703 | 100.99703 | | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 Interest Rate Swap | | | 100.00273 | 100.00273 | 100.00271 | 100.00271 | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.61835 | 99.61835 | 99.61977 | 99.61977 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 Interest Rate Swap | | | 99.65497 | 99.65497 | 99.65885 | 99.65885 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 Interest Rate Swap | | | 99.92170 | 99.92170 | 99.92845 | 99.92845 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On 18/12/2017 Interest Rate Swap | | | 99.94841 | 99.94841 | 99.95361 | 99.95361 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 99.24802 | 99.24802 | 99.25529 | 99.25529 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 Interest Rate Swap | | | 98.93146 | 98.93146 | 98.94150 | 98.94150 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 Interest Rate Swap | | | 99.01590 | 99.01590 | 99.03261 | 99.03261 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 Interest Rate Swap | | | 99.54000 | 99.54000 | 99.56000 | 99.56000 | | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------------|
| 5Y STN On 17/12/2020 Interest Rate Swap | | | 98.14542 | 98.14542 | 98.19004 | 98.19004 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 97.51710 | 97.51710 | 97.56553 | 97.56553 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 96.85582 | 96.85582 | 96.90963 | 96.90963 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 97.16924 | 97.16924 | 97.22984 | 97.22984 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 99.45388 | 99.45388 | 99.51621 | 99.51621 | | | | 0.00 | 0 | 50 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 50 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 50 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 50 |
| Total for Derivatives : | | | | | | | | | | 254,836,888.28 | 2,738 | 839,035 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19065 | | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | | 0.00 | 0 | 0 |
| AA04/JI On 22/03/2017 Spot Bond | | | 100.00000 | 84.18585 | 100.00000 | 83.43250 | | | | 0.00 | 0 | 0 |
| Total AA04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 10.97500 | 99.33266 | 10.97500 | 99.21546 | | | | 0.00 | 0 | 100,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.08171 | | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 13.20160 | 100.00000 | 13.07414 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 10.89500 | 97.34825 | 10.89500 | 97.23483 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 103.45200 | 10.00000 | 103.34400 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.39015 | | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.25003 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| AB013 On 21/11/2018 Spot Bond | | | 10.00000 | 98.10768 | 10.00000 | 98.00196 | | | 0.00 | 0 | 1,500,000,000 |
| Total AB013 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB013 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 10.57522 | 100.00000 | 10.47311 | | | 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 | 101.29535 | 10.84000 | 101.17726 | | | 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 | 11.14306 | 100.00000 | 10.76268 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 103.73677 | 11.37000 | 103.61009 | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 10.59615 | 100.00000 | 10.49157 | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 89.34630 | 11.81000 | 89.23083 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 10.69755 | 100.00000 | 10.59198 | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 15.34313 | 100.00000 | 15.19499 | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 15.93698 | 100.00000 | 15.83597 | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2026 Spot Bond | | | 100.00000 | 12.64467 | 100.00000 | 14.87277 | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 17.90787 | 100.00000 | 17.75071 | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57196 | | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 9.36000 | 102.00116 | 9.36000 | 101.89976 | | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3: On 07/12/2023 Spot Bond | | | 3.19000 | 114.65852 | 3.19000 | 275.00914 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75497 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.24579 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.28322 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.41212 | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78234 | | | | 0.00 | 0 | 500,000,000 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88551 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.35715 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.06753 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN1 On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03311 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.55335 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36541 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 26/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.04696 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.97500 | 102.38391 | 11.97500 | 100.88000 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.80827 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10504 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.22394 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 11.22500 | 98.69802 | 11.22500 | 98.74456 | | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.13332 | | | | 0.00 | 0 | 0 |
| Total ABK3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3/J On 07/11/2018 Spot Bond | | | 100.00000 | 33.51840 | 100.00000 | 33.19479 | | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90430 | | | | 0.00 | 0 | 0 |
| Total ABK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 43.37238 | 100.00000 | 42.95361 | | | 0.00 | 0 | 0 |
| Total ABK4/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.76928 | | | 0.00 | 0 | 0 |
| Total ABK5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5 | | | | | | | | | 0.00 | 0 | 0 |
| ABK5/J On 31/10/2018 Spot Bond | | | 100.00000 | 33.44625 | 100.00000 | 33.12333 | | | 0.00 | 0 | 0 |
| Total ABK5/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.68142 | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.80451 | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 94.88268 | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.21201 | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 6.13000 | 105.12535 | 6.13000 | 141.65503 | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.13000 | 99.04124 | 6.13000 | 124.63775 | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 10.38214 | 100.00000 | 10.31239 | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.63000 | 92.07649 | 6.63000 | 107.29004 | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 6.22763 | 100.00000 | 6.18580 | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABKI04 On 13/03/2024 Spot Bond | | | 8.09000 | 94.03868 | 8.09000 | 106.85987 | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.08276 | 100.00000 | 8.00731 | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 04/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 81.30267 | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.52000 | 185.89212 | 2.52000 | 185.76314 | | | 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 | 190.27394 | 2.17000 | 190.14915 | | | 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 | 203.74360 | 1.82000 | 203.61773 | | | 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 | | | 8.75625 | 91.40209 | 8.75625 | 91.19065 | | | 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 | | | 8.75625 | 91.40209 | 8.75625 | 91.19065 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85015 | | | 0.00 | 0 | 0 |
| Total ABN48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN48 | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04360 | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.86973 | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN61 On 31/01/2025 Spot Bond | | | 3.05000 | 93.38070 | 3.05000 | 118.79394 | | | 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 | | | 2.86000 | 98.19227 | 2.86000 | 171.61440 | | | 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 | | | 2.75000 | 109.67668 | 2.75000 | 222.75982 | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 10.29000 | 91.28220 | 10.29000 | 91.18105 | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |
| ABN68 On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 115.59000 | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.73280 | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | 0.00 | 0 | 0 |
| ABN73 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.61000 | | | 0.00 | 0 | 0 |
| Total ABN73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN73 | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 125.01000 | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 105.86211 | 9.63000 | 105.75275 | | | 0.00 | 0 | 0 |
| Total ABN76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN76 | | | | | | | | | 0.00 | 0 | 0 |
| ABN77 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.69000 | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.37000 | 101.16210 | 10.37000 | 101.04977 | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ABN80 On 31/03/2021 Spot Bond | | | 9.52000 | 92.26211 | 9.52000 | 92.16787 | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | 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 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.91500 | 97.88234 | 10.91500 | 97.76809 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.45794 | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.55003 | | | 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 | | | 8.88000 | 104.03822 | 8.88000 | 103.93838 | | | 0.00 | 0 | 0 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.99500 | 100.27610 | 9.99500 | 100.16869 | | | 0.00 | 0 | 624,600,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 624,600,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 624,600,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.76500 | 99.83882 | 9.76500 | 99.73369 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.42844 | 9.20000 | 101.32768 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 10.22500 | 99.08458 | 10.22500 | 98.97547 | | | 0.00 | 0 | 500,000,000 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABS14 On 11/11/2020 Spot Bond | | | 9.48500 | 100.75364 | 9.48500 | 100.65052 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 9.97000 | 100.51237 | 9.97000 | 100.40438 | | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 11.21500 | 96.96361 | 11.21500 | 96.84677 | | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 11.21500 | 97.93776 | 11.21500 | 97.81975 | | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 10.24000 | 100.74972 | 10.24000 | 100.63861 | | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.50500 | 97.00350 | 9.50500 | 96.90457 | | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 11.06500 | 89.48673 | 11.06500 | 89.38030 | | | | 0.00 | 0 | 3,860,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 11.39573 | 100.00000 | 11.29408 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.38000 | 214.83507 | 3.38000 | 271.98182 | | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI3 On 31/01/2017 Spot Bond | | | 5.40000 | 139.44954 | 5.40000 | 142.41616 | | | | 0.00 | 0 | 0 |
| Total ABSI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.63000 | 140.69290 | 2.63000 | 143.41816 | | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1U On 08/07/2025 Spot Bond | | | 100.00000 | 0.02810 | 100.00000 | 0.02781 | | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 33.92539 | 100.00000 | 33.59060 | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 85.20762 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.10142 | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.10142 | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.12175 | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.12175 | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.08108 | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26445 | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.27086 | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.27347 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.26814 | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25641 | | | | 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 | | | 9.97500 | 100.44361 | 9.97500 | 100.14633 | | | | 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 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 220.54107 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 220.60395 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.26163 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.90163 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.08309 | | | | 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 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL144 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.26246 | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37451 | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25789 | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24847 | | | 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 | 102.93615 | 10.23000 | 102.82273 | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.91770 | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 10.10500 | 99.71808 | 10.10500 | 99.61011 | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25700 | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | 0.00 | 0 | 0 |
| ACL169 On 20/06/2017 Spot Bond | | | 1.75000 | 129.39187 | 1.75000 | 129.31310 | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25512 | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26183 | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24839 | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29132 | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58894 | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66546 | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.47397 | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.26030 | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26342 | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26689 | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.26779 | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.26779 | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28330 | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25641 | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28115 | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71522 | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28330 | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.27236 | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.27236 | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | 100.00000 | 0.00000 | 156.67371 | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 157.79008 | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24119 | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | 0.00 | 0 | 0 |
| ACL21€ On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90781 | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24619 | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.80162 | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 91.84373 | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | 0.00 | 0 | 0 |
| ACL21€ On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24323 | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24298 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.25925 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.28775 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.71979 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.69504 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25816 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25414 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.54975 | | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 41.97594 | 100.00000 | 41.56170 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 41.97594 | 100.00000 | 41.56170 | | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98497 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68161 | | | | 0.00 | 0 | 0 |
| Total ADCB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB05 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 32.72355 | 100.00000 | 32.40760 | | | | 0.00 | 0 | 0 |
| Total ADCB2U 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 ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP4 On 15/04/2017 Spot Bond | | | 100.00000 | 75.21203 | 100.00000 | 61.59959 | | | | 0.00 | 0 | 0 |
| Total ADCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 19.04866 | 100.00000 | 18.86068 | | | | 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 | 5.51121 | 100.00000 | 4.36616 | | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82283 | | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88255 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.08157 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/10/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.76313 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| AHF3A: On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78304 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.28059 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.18113 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 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 AHF3B3 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.99601 | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.69807 | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 41.23801 | 100.00000 | 40.81430 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2020 Spot Bond | | | 100.00000 | 13.74998 | 100.00000 | 13.60870 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 11.06589 | 100.00000 | 12.18754 | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 9.01279 | 100.00000 | 9.92647 | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 9.52500 | 100.74965 | 9.52500 | 100.64612 | | | 0.00 | 0 | 27,300,000 |
| Total AIR01 SPOT | | | | | | | | | 0.00 | 0 | 27,300,000 |
| Total For AIR01 | | | | | | | | | 0.00 | 0 | 27,300,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.53500 | 107.24046 | 10.53500 | 107.11953 | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 10.03000 | 96.86830 | 10.03000 | 96.76361 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 13.51857 | 100.00000 | 13.39863 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.80000 | 95.34782 | 10.80000 | 95.23708 | | | 0.00 | 0 | 0 |
| Total AIR05 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 AIR05 | | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 3.11500 | 174.81933 | 3.11500 | 174.68677 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04635 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04963 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33514 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.86209 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 66.62961 | 100.00000 | 65.98631 | | | | 0.00 | 0 | 0 |
| Total AS116U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS116U | | | | | | | | | | 0.00 | 0 | 0 |
| AS120L On 01/02/2018 Spot Bond | | | 100.00000 | 44.99514 | 100.00000 | 44.56071 | | | | 0.00 | 0 | 0 |
| Total AS120U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS120U | | | | | | | | | | 0.00 | 0 | 0 |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 14.96965 | 100.00000 | 14.82511 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 14.96965 | 100.00000 | 14.82511 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 4.03359 | 100.00000 | 4.00505 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.06150 | 100.00000 | 0.06123 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 04/10/2021 Spot Bond | | | 100.00000 | 10.84881 | 100.00000 | 11.23997 | | | | 0.00 | 0 | 0 |
| Total AS167U 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 AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 19.64121 | 100.00000 | 20.14838 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 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 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.56391 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00: On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24845 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.31602 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.59000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.73028 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 3.00000 | 241.73177 | 3.00000 | 241.55144 | | | | 0.00 | 0 | 0 |
| Total ASN022 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 ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.85558 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.02818 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26830 | | | | 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 | | | 3.01500 | 170.02577 | 3.01500 | 215.26162 | | | | 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 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 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.83243 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76489 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65235 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55014 | | | | 0.00 | 0 | 0 |
| Total ASN061 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 ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.26821 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.71736 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.34575 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.34221 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN070 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 91.86692 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29112 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25085 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46286 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ASN082 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.83480 | | | 0.00 | 236,000,000 | 59,000,000 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 236,000,000 | 59,000,000 |
| Total For ASN083 | | | | | | | | | 0.00 | 236,000,000 | 59,000,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71727 | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04572 | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.27997 | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76846 | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80489 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29390 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 67.22921 | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111: On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73395 | | | 0.00 | 0 | 0 |
| Total ASN111 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 ASN111 | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25775 | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 08/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.59636 | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 03/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 10/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57872 | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.32554 | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25316 | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93273 | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93511 | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91816 | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.65009 | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.64503 | | | 0.00 | 0 | 0 |
| Total ASN132 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 ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.32288 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 79.01000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/01/2022 Spot Bond | | | 3.36000 | 138.73352 | 3.36000 | 138.62522 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 79.01000 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25109 | | | | 0.00 | 0 | 0 |
| Total ASN142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN142 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.32820 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.45203 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.45203 | | | | 0.00 | 0 | 0 |
| Total ASN147 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 ASN147 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 3.40500 | 138.44464 | 3.40500 | 138.33588 | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.30155 | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.74907 | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2031 Spot Bond | | | 3.76000 | 90.58443 | 3.76000 | 157.49469 | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 14/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.81106 | | | 0.00 | 0 | 0 |
| Total ASN158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN158 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.37474 | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 19/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.01339 | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 26/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72216 | | | 0.00 | 0 | 0 |
| Total ASN162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN162 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN163 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 ASN163 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.27230 | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 30/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72456 | | | 0.00 | 0 | 0 |
| Total ASN173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN173 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.70386 | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 20/12/2017 Spot Bond | | | 100.00000 | 57.02100 | 100.00000 | 56.45830 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN39: On 20/12/2017 Spot Bond | | | 100.00000 | 57.07153 | 100.00000 | 56.50832 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN40: On 20/12/2017 Spot Bond | | | 100.00000 | 56.84417 | 100.00000 | 56.28321 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |
| ASN43: On 10/03/2017 Spot Bond | | | 100.00000 | 86.40338 | 100.00000 | 85.60886 | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | 0.00 | 0 | 0 |
| ASN50: On 16/03/2018 Spot Bond | | | 100.00000 | 39.54168 | 100.00000 | 39.15146 | | | 0.00 | 0 | 0 |
| Total ASN50U 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 ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN55I On 29/12/2016 Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0 |
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 3.64271 | 100.00000 | 3.60676 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN89I On 02/10/2018 Spot Bond | | | 100.00000 | 27.48673 | 100.00000 | 32.00014 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.42299 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.42500 | 103.09227 | 9.42500 | 102.98799 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.97807 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31472 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 29.99771 | 100.00000 | 29.70169 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.30121 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 10.84500 | 96.72786 | 10.84500 | 96.61566 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 10.46500 | 97.94781 | 10.46500 | 97.83748 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.54697 | 9.30000 | 102.44402 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 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 BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.59634 | | | | 0.00 | 0 | 1,183,430,507 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 1,183,430,507 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 1,183,430,507 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 62.16408 | 100.00000 | 61.56389 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.12009 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69322 | | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 9.51000 | 102.81296 | 9.51000 | 102.70804 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.20213 | 99.80169 | 12.20213 | 102.54052 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.95371 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 12.34336 | 99.65481 | 12.34336 | 102.16607 | | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 12.28500 | 99.80929 | 12.28500 | 99.16774 | | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87404 | | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 12.21000 | 91.46600 | 12.21000 | 98.34026 | | | | 0.00 | 0 | 0 |
| Total BAYA26 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 BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.87986 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | 11.97500 | 89.10648 | 11.97500 | 98.25671 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88262 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.87998 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.90528 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.09028 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.56129 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.15317 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88033 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88439 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88439 | | | | 0.00 | 0 | 0 |
| Total BAYA44 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 BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88044 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89894 | | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA50 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.10182 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.87158 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89859 | | | | 0.00 | 0 | 0 |
| Total BAYA53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA53 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA53 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.87171 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 31/12/2016 Spot Bond | | | 15.33749 | 99.87409 | 15.33749 | 103.82642 | | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/03/2017 Spot Bond | | | 14.61122 | 100.07231 | 14.61122 | 103.49747 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.84684 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.84665 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.84675 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.84142 | | | | 0.00 | 0 | 0 |
| Total BAYB08 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 BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86468 | | | | 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 | 99.18478 | 100.00000 | 99.72678 | | | | 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 | 18.82955 | 100.00000 | 18.64472 | | | | 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 | 17.13700 | 100.00000 | 16.96880 | | | | 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 | 10.57840 | 100.00000 | 10.47457 | | | | 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 | 10.57928 | 100.00000 | 10.47457 | | | | 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 | 12.78978 | 100.00000 | 12.66425 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 On 30/06/2035 Spot Bond | | | 100.00000 | 11.08213 | 100.00000 | 10.97336 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC114L On 30/01/2017 Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.17172 | | | | 0.00 | 0 | 0 |
| Total BC114U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC114U | | | | | | | | | | 0.00 | 0 | 0 |
| BC115L On 14/02/2017 Spot Bond | | | 100.00000 | 89.68059 | 100.00000 | 88.80779 | | | | 0.00 | 0 | 0 |
| Total BC115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC115U | | | | | | | | | | 0.00 | 0 | 0 |
| BC116L On 24/02/2017 Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.69834 | | | | 0.00 | 0 | 0 |
| Total BC116U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC116U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61425 | | | | 0.00 | 0 | 0 |
| Total BCJ04 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 BCJ04 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78456 | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55028 | | | 0.00 | 0 | 0 |
| Total BCJ09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ09 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92732 | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ11 On 14/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08525 | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 18.62013 | 100.00000 | 18.43638 | | | 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 | 18.62013 | 100.00000 | 18.43638 | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.49000 | 100.85457 | 2.49000 | 194.40590 | | | 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 | | | 8.98000 | 93.21816 | 8.98000 | 165.96877 | | | 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 | | | 8.98000 | 94.59405 | 8.98000 | 166.50859 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.37000 | 93.09964 | 9.37000 | 93.00600 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.74500 | 100.03618 | 8.74500 | 99.94162 | | | 0.00 | 0 | 7,400,000 |
| Total BEER02 SPOT | | | | | | | | | 0.00 | 0 | 7,400,000 |

| 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 BEER02 | | | | | | | | | | 0.00 | 0 | 7,400,000 |
| BG1A7I On 21/11/2032 Spot Bond | | | 100.00000 | 9.48109 | 100.00000 | 9.38955 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8I On 21/11/2032 Spot Bond | | | 100.00000 | 8.20467 | 100.00000 | 8.12545 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2I On 23/11/2032 Spot Bond | | | 100.00000 | 8.20467 | 100.00000 | 8.12545 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 8.70414 | 100.00000 | 8.62010 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 0.00009 | 100.00000 | 0.00009 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2I On 21/11/2032 Spot Bond | | | 100.00000 | 11.64544 | 100.00000 | 11.53301 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2I On 21/11/2032 Spot Bond | | | 100.00000 | 16.08516 | 100.00000 | 15.92985 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | 8.98000 | 102.60765 | 8.98000 | 102.50851 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42B 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 BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 82.95455 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42YI On 15/03/2017 Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 82.95455 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.88954 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 11.72500 | 99.19744 | 11.72500 | 99.07262 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.58691 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.61500 | 96.03431 | 11.61500 | 100.01204 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2025 Spot Bond | | | 11.74500 | 101.73072 | 11.74500 | 102.52724 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.89838 | | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2027 Spot Bond | | | 12.33000 | 100.90137 | 12.33000 | 101.73107 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.75735 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 11.74500 | 101.96324 | 11.74500 | 101.83473 | | | | 0.00 | 0 | 0 |
| Total BGL09 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 BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.63001 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 12.12500 | 102.32565 | 12.12500 | 102.85771 | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22388 | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 0 |
| BGL13 On 20/08/2021 Spot Bond | | | 12.16500 | 102.83356 | 12.16500 | 102.70164 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.75466 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 107.41288 | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81181 | | | 0.00 | 0 | 200,000,000 |
| Total BID04 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BID04 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.05954 | | | 0.00 | 0 | 120,000,000 |
| Total BID05 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For BID05 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| BID06 On 30/06/2019 Spot Bond | | | 9.52500 | 98.64087 | 9.52500 | 98.54005 | | | 0.00 | 0 | 2,306,800,000 |
| Total BID06 SPOT | | | | | | | | | 0.00 | 0 | 2,306,800,000 |
| Total For BID06 | | | | | | | | | 0.00 | 0 | 2,306,800,000 |
| BLG1A6 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02269 | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | 0.00 | 0 | 0 |
| BTC146 On 09/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78793 | | | 0.00 | 0 | 0 |
| Total BTC146 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 BTC146 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC146 On 11/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.74585 | | | | 0.00 | 0 | 0 |
| Total BTC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC147 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC147 On 06/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.19938 | | | | 0.00 | 0 | 0 |
| Total BTC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC148 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC148 On 10/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.11260 | | | | 0.00 | 0 | 0 |
| Total BTC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC149 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC149 On 10/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.92562 | | | | 0.00 | 0 | 0 |
| Total BTC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC151 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC151 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.02785 | | | | 0.00 | 0 | 0 |
| Total BTC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC152 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC152 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.90087 | | | | 0.00 | 0 | 0 |
| Total BTC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC153 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC153 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.73416 | | | | 0.00 | 0 | 0 |
| Total BTC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC154 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC154 On 30/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC155 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC155 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.81614 | | | | 0.00 | 0 | 0 |
| Total BTC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC156 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC156 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.60876 | | | | 0.00 | 0 | 0 |
| Total BTC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC157 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC157 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.58658 | | | | 0.00 | 0 | 0 |
| Total BTC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC158 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC158 On 14/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.43619 | | | | 0.00 | 0 | 0 |
| Total BTC159 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 BTC159 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 03/04/2017 Spot Bond | | | 100.00000 | 80.21978 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC160 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04722 | | | | 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 | | | | 100.00000 | 0.00000 | 100.04875 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27158 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99231 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.30067 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.33453 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 10.54892 | 100.00000 | 9.76418 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 10.54892 | 100.00000 | 9.76418 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 10.57863 | 100.00000 | 9.78939 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 10.57863 | 100.00000 | 9.78939 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 39.85919 | 100.00000 | 33.59108 | | | | 0.00 | 0 | 0 |
| Total BYA49U 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 BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10I On 30/09/2021 Spot Bond | | | 100.00000 | 16.70159 | 100.00000 | 17.48251 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.38512 | | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.67500 | 97.47952 | 15.67500 | 97.31711 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.30576 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 13.47500 | 101.44750 | 13.47500 | 101.30381 | | | | 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 | | | 8.87000 | 101.39360 | 8.87000 | 101.29826 | | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.97509 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 13.47500 | 98.74327 | 13.47500 | 98.60341 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.39139 | | | | 0.00 | 0 | 200,000,000 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.44500 | 95.97069 | 10.44500 | 95.86278 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14079 | | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59336 | | | | 0.00 | 0 | 0 |
| Total CBL24 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 CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.40018 | | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 10.74500 | 102.98856 | 10.74500 | 102.86953 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.89000 | 108.02901 | 10.89000 | 107.90320 | | | | 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 | | | 10.91500 | 104.19019 | 10.91500 | 104.06858 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.96500 | 104.39259 | 10.96500 | 104.26953 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.36780 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22590 | 10.00000 | 104.11710 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.29296 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23382 | | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.03837 | | | | 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 | 37.90113 | 100.00000 | 37.53519 | | | | 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 | 42.05755 | 100.00000 | 41.64250 | | | | 0.00 | 0 | 0 |
| Total CGR19U 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 CGR19U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 39.05419 | 100.00000 | 32.79364 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.57406 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR22 On 08/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27479 | | | | 0.00 | 0 | 0 |
| Total CGR22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR22 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.62700 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.76731 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05885 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR26 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04633 | | | | 0.00 | 0 | 0 |
| Total CGR26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR26 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09449 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89637 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.89235 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88832 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91559 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98003 | | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 23.89339 | 100.00000 | 23.98019 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71351 | | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75739 | | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG12 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.82746 | | | | 0.00 | 0 | 0 |
| Total CIG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 100.05451 | 10.11000 | 99.94641 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 133.13876 | 3.14000 | 135.33399 | | | | 0.00 | 0 | 0 |
| Total CLN193 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 CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 13/09/2021 Spot Bond | | | 3.33000 | 139.98980 | 3.33000 | 133.53282 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12882 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN239 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92800 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 13.50000 | 95.82141 | 13.50000 | 95.68544 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 103.33208 | 9.35000 | 103.22949 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN247 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15197 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10760 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16365 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16365 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16365 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09620 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.90500 | 102.11161 | 9.90500 | 102.00258 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN263 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68189 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08296 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN270 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33461 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25109 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.32091 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93861 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN276 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99868 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37064 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77775 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36797 | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89839 | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10030 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05332 | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69014 | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86175 | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05276 | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97368 | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28241 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.96648 | | | 0.00 | 0 | 0 |
| Total CLN297 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 CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.12023 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN300 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 161.11400 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73795 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 160.93244 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 160.52385 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 160.92306 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN310 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.28067 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN312 On 14/11/2022 Spot Bond | | | 11.57000 | 92.82006 | 11.57000 | 92.70477 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 12.09000 | 94.21403 | 12.09000 | 94.09191 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00007 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.28639 | | | | 0.00 | 0 | 0 |
| Total CLN317 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 CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.25579 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72850 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68073 | | | | 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 | 105.90127 | 8.80500 | 101.43843 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74309 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26639 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27042 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.28578 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27257 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29401 | | | | 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 | | | | 100.00000 | 0.00000 | 100.00007 | | | | 0.00 | 0 | 0 |
| Total CLN335 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 CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 140.19080 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65937 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32518 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00007 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.30441 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24298 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.27824 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64566 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55809 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 |

| Contract 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 CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.56655 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71937 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.23715 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 10.75000 | 102.04041 | 10.75000 | 101.92242 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.25512 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.60094 | | | | 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 | | | 12.89000 | 104.12999 | 12.89000 | 103.98637 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.65834 | | | | 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 | | | 12.92000 | 104.28476 | 12.92000 | 104.14293 | | | | 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 | 109.31655 | 10.02000 | 109.20044 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.65834 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.75705 | | | | 0.00 | 0 | 0 |
| Total CLN370 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 CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 81.99424 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.25174 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.25629 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25645 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2021 Spot Bond | | | 10.14500 | 101.94591 | 10.14500 | 101.83450 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.27926 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2024 Spot Bond | | | 10.98000 | 100.92150 | 10.98000 | 100.80238 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2024 Spot Bond | | | 11.00000 | 103.15469 | 11.00000 | 103.03272 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.28283 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63706 | | | | 0.00 | 0 | 0 |
| Total CLN383 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 CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 12.68000 | 100.33037 | 12.68000 | 100.19416 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.30640 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25616 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.85409 | | | | 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 | | | | 100.00000 | 0.00000 | 100.27113 | | | | 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 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24578 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 86.30848 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.25762 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69265 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.27655 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89828 | | | | 0.00 | 0 | 0 |
| Total CLN397 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 CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.21596 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.20974 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25752 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28553 | | | | 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 | | | | 100.00000 | 0.00000 | 100.00005 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22318 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.16443 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25885 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.18066 | | | | 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 | | | | 100.00000 | 0.00000 | 100.28290 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28423 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.19060 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28023 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.33080 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29356 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.31980 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 20/09/2020 Spot Bond | | | 4.00000 | 101.15539 | 4.00000 | 107.85617 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.06458 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.30692 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 45.94299 | 7.01000 | 46.44360 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.30958 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.28475 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40636 | | | | 0.00 | 0 | 0 |
| Total CLN422 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 CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37595 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40636 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.53955 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.36668 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29124 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.23073 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.36270 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 109.42092 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40708 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43406 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.44986 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.18368 | | | | 0.00 | 0 | 0 |
| Total CLN434 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 CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28160 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.67022 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN438 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.55057 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 111.06753 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.49417 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20636 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.03862 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 10.81500 | 103.04215 | 10.81500 | 102.92229 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86271 | | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN446 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15536 | | | | 0.00 | 0 | 0 |
| Total CLN447 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 CLN447 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN447 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.96648 | | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN448 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19202 | | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19840 | | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN450 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18937 | | | | 0.00 | 0 | 0 |
| Total CLN451 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN451 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN451 On 31/01/2022 Spot Bond | | | 4.03000 | 134.50343 | 4.03000 | 134.23760 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 5.90000 | 96.82061 | 5.90000 | 96.56487 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 5.54000 | 99.33096 | 5.54000 | 99.07967 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.00092 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.31560 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 17/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.14503 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.83299 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21509 | | | | 0.00 | 0 | 0 |
| Total CLN459 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 CLN459 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 190.02982 | | | 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 | | | 9.37000 | 93.09964 | 9.37000 | 93.00600 | | | 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 | | | 8.98000 | 37.79361 | 8.98000 | 165.96877 | | | 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 | | | 8.98000 | 38.30457 | 8.98000 | 166.50859 | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25781 | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF08 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.16315 | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26049 | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72850 | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24065 | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25108 | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.62508 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25102 | | | | 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 | | | | 100.00000 | 0.00000 | 100.26019 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89479 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.02944 | | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 9.31000 | 100.29968 | 9.31000 | 100.19943 | | | | 0.00 | 0 | 980,000,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 980,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 980,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.09500 | 110.74750 | 10.09500 | 110.62771 | | | | 0.00 | 0 | 1,000,000,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.35500 | 104.42731 | 10.35500 | 104.31089 | | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 11.16500 | 102.03689 | 11.16500 | 101.91515 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.64000 | 98.36133 | 10.64000 | 98.24934 | | | | 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 | | | 10.81500 | 94.67190 | 10.81500 | 94.56239 | | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.69500 | 93.31866 | 11.69500 | 93.20218 | | | | 0.00 | 0 | 350,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.71500 | 86.73195 | 11.71500 | 86.62351 | | | | 0.00 | 0 | 0 |
| Total COT03 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 COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL000 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL010 On 12/12/2019 Spot Bond | | | 100.00000 | 16.58479 | 100.00000 | 16.42112 | | | | 0.00 | 0 | 0 |
| Total CPL010U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL01U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL020 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL020 On 12/03/2020 Spot Bond | | | 100.00000 | 13.62313 | 100.00000 | 13.48868 | | | | 0.00 | 0 | 0 |
| Total CPL020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL030 On 12/12/2018 Spot Bond | | | 100.00000 | 28.68455 | 100.00000 | 28.40147 | | | | 0.00 | 0 | 0 |
| Total CPL030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL050 On 30/10/2018 Spot Bond | | | 100.00000 | 31.92404 | 100.00000 | 31.61581 | | | | 0.00 | 0 | 0 |
| Total CPL050U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL060 On 30/11/2018 Spot Bond | | | 100.00000 | 29.70901 | 100.00000 | 29.41582 | | | | 0.00 | 0 | 0 |
| Total CPL060U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL06U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 12.12000 | 92.97257 | 12.12000 | 92.85226 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN380 On 10/06/2018 Spot Bond | | | 100.00000 | 40.43185 | 100.00000 | 40.03285 | | | | 0.00 | 0 | 0 |
| Total DEN380U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN390 On 10/06/2018 Spot Bond | | | 100.00000 | 34.77704 | 100.00000 | 34.43384 | | | | 0.00 | 0 | 0 |
| Total DEN390U 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 DEN39U | | | | | | | | | 0.00 | 0 | 0 |
| DEN40 On 10/06/2018 Spot Bond | | | 100.00000 | 40.93704 | 100.00000 | 40.53305 | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 8.53500 | 100.63237 | 8.53500 | 100.53948 | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 6.86000 | 101.80481 | 6.86000 | 101.72897 | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30303 | | | 0.00 | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG59 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.73973 | | | 0.00 | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG61 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71255 | | | 0.00 | 0 | 0 |
| Total DENG62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG62 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58603 | | | 0.00 | 0 | 0 |
| Total DENG63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG63 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.75583 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 66.42041 | 100.00000 | 65.77912 | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 66.42041 | 100.00000 | 65.77912 | | | 0.00 | 0 | 0 |
| Total DLTB03/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 62.92378 | 100.00000 | 62.42695 | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32459 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.59332 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 64.46568 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.91500 | 97.26167 | 9.91500 | 97.15830 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 9.78500 | 102.93240 | 9.78500 | 102.82557 | | | 0.00 | 0 | 100,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 20.48228 | 100.00000 | 20.30253 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 10.30500 | 102.11479 | 10.30500 | 102.00332 | | | 0.00 | 0 | 183,000,000 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 183,000,000 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 183,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.90236 | 100.00000 | 13.78035 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.90236 | 100.00000 | 13.78035 | | | 0.00 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 10.35000 | 100.34099 | 10.35000 | 100.23098 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.61218 | 9.69000 | 103.50566 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.61218 | 9.69000 | 103.50566 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.20000 | 96.56030 | 11.20000 | 96.44599 | | | 0.00 | 0 | 248,000,000 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 248,000,000 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 248,000,000 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.76408 | 10.10000 | 103.65301 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.76408 | 10.10000 | 103.65301 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVC021 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83559 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 107.16361 | | | | 0.00 | 0 | 0 |
| Total DVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24700 | | | | 0.00 | 0 | 0 |
| Total DVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 106.82116 | | | | 0.00 | 0 | 0 |
| Total DVC024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC024 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC25 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69613 | | | | 0.00 | 0 | 0 |
| Total DVC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72015 | | | | 0.00 | 0 | 0 |
| Total DVC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21389 | | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76407 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08290 | | | | 0.00 | 0 | 200,000,000 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For DVF19 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75783 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.78453 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.91500 | 119.45617 | 8.91500 | 119.34296 | | | | 0.00 | 0 | 0 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 23.74565 | 100.00000 | 23.53726 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 9.78500 | 102.56885 | 9.78500 | 102.46063 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 9.94500 | 102.18522 | 9.94500 | 102.07569 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 10.28000 | 101.37204 | 10.28000 | 101.25981 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 3.25000 | 104.64845 | 3.25000 | 104.56736 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.22486 | | | | 0.00 | 0 | 0 |
| Total EFS00B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS00B | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFS0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.79760 | | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0CI On 28/10/2023 Spot Bond | | | 100.00000 | 19.42371 | 100.00000 | 19.23618 | | | | 0.00 | 0 | 0 |
| Total EFS0CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0CU | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 2.85000 | 101.95308 | 2.85000 | 101.87905 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 112.08393 | 2.25000 | 112.00975 | | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 2.79000 | 127.01087 | 2.79000 | 126.91884 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 2.77000 | 114.34772 | 2.77000 | 114.26508 | | | | 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 | | | 2.77000 | 114.65889 | 2.77000 | 114.57660 | | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 2.80000 | 105.53874 | 2.80000 | 105.46232 | | | | 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 | | | 2.84000 | 102.48727 | 2.84000 | 102.41295 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 112.08393 | 2.25000 | 112.00975 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 10.27500 | 105.38070 | 10.27500 | 105.26599 | | | | 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 | | | 10.02500 | 105.67422 | 10.02500 | 105.56007 | | | | 0.00 | 0 | 8,300,000 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 8,300,000 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 8,300,000 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.76500 | 98.07305 | 10.76500 | 97.95950 | | | | 0.00 | 0 | 9,200,000 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 9,200,000 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 9,200,000 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.98500 | 89.47094 | 10.98500 | 93.98503 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.25000 | 98.43884 | 11.25000 | 99.50795 | | | | 0.00 | 0 | 2,710,178,250 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,710,178,250 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,710,178,250 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.86500 | 96.95203 | 10.86500 | 98.17348 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79477 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32091 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95640 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.70000 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.45540 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99981 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.33939 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 01/09/2018 Spot Bond | | | 100.00000 | 22.75955 | 100.00000 | 22.53494 | | | | 0.00 | 0 | 0 |
| Total EPF011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 01/09/2019 Spot Bond | | | 100.00000 | 9.32231 | 100.00000 | 9.23031 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2 On 22/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96099 | | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC24 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.98573 | | | | 0.00 | 0 | 0 |
| Total EPFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC26 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57075 | | | | 0.00 | 0 | 0 |
| Total EPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC27 On 04/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23361 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC28 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31828 | | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80538 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | 100.00000 | 96.71606 | 100.00000 | 95.73417 | | | | 0.00 | 0 | 0 |
| Total EQS05/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 94.95087 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.97500 | 97.12021 | 12.97500 | 96.98613 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.13250 | | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 32.94701 | 100.00000 | 32.62891 | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 33.03902 | 100.00000 | 32.72003 | | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.09850 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.10811 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.15662 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.22282 | | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.05798 | | | | 0.00 | 0 | 110,000,000 |
| Total ERSA15 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For ERSA15 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.04514 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.01721 | | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.05795 | | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.09742 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|-----------------------|
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.06215 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.08687 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.66500 | 102.58398 | 8.66500 | 102.48841 | | | 3,615,038,000.00 | 417,200 | 41,370,417,400 |
| Total ES18 SPOT | | | | | | | | | 3,615,038,000.00 | 417,200 | 41,370,417,400 |
| Total For ES18 | | | | | | | | | 3,615,038,000.00 | 417,200 | 41,370,417,400 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 101.88061 | 9.25000 | 101.77943 | | | 0.00 | 0 | 0 |
| Total ES18/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18/R204 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.49000 | 106.69992 | 9.49000 | 106.59245 | | | 68,304,275,000.00 | 7,197,500 | 2,401,359,000 |
| Total ES23 SPOT | | | | | | | | | 68,304,275,000.00 | 7,197,500 | 2,401,359,000 |
| Total For ES23 | | | | | | | | | 68,304,275,000.00 | 7,197,500 | 2,401,359,000 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.38926 | 10.00000 | 104.27859 | | | 0.00 | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 9.93500 | 89.55901 | 9.93500 | 89.46364 | | | 40,781,188,000.00 | 4,104,800 | 12,702,054,500 |
| Total ES26 SPOT | | | | | | | | | 40,781,188,000.00 | 4,104,800 | 12,702,054,500 |
| Total For ES26 | | | | | | | | | 40,781,188,000.00 | 4,104,800 | 12,702,054,500 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.98675 | 7.85000 | 101.90049 | | | 0.00 | 0 | 0 |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Spot Bond | | | 10.55500 | 78.50893 | 10.56500 | 78.35628 | | | 52,975,545,000.00 | 5,019,000 | 56,912,021,600 |
| Total ES33 SPOT | | | | | | | | | 52,975,545,000.00 | 5,019,000 | 56,912,021,600 |
| Total For ES33 | | | | | | | | | 52,975,545,000.00 | 5,019,000 | 56,912,021,600 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.26252 | 7.50000 | 102.17936 | | | 0.00 | 0 | 0 |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Spot Bond | | | 10.70000 | 82.51793 | 10.70000 | 82.42347 | | | 23,208,300,000.00 | 2,169,000 | 30,552,170,100 |
| Total ES42 SPOT | | | | | | | | | 23,208,300,000.00 | 2,169,000 | 30,552,170,100 |
| Total For ES42 | | | | | | | | | 23,208,300,000.00 | 2,169,000 | 30,552,170,100 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.61372 | 8.50000 | 101.52081 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11276 | | | 0.00 | 0 | 0 |
| Total EXX01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX01 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.02233 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 32.59916 | 100.00000 | 31.75920 | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 32.70044 | 100.00000 | 31.84658 | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2018 Spot Bond | | | 100.00000 | 32.82934 | 100.00000 | 31.95778 | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2018 Spot Bond | | | 100.00000 | 32.95826 | 100.00000 | 32.06899 | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98118 | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80755 | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91202 | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79965 | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76557 | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04709 | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FIFB10 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.45782 | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC31 On 09/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.20581 | | | 0.00 | 0 | 0 |
| Total FIFC31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC31 | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.26902 | 100.00000 | 0.26642 | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.26902 | 100.00000 | 0.26642 | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 12.13655 | 100.00000 | 12.01937 | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 11.81770 | 100.00000 | 11.70360 | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 10.08500 | 97.53473 | 10.08500 | 97.42934 | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40464 | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| FRB10 On 25/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70291 | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.31635 | | | 0.00 | 0 | 40,000,000 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.63851 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 96.58130 | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 11.34500 | 93.19998 | 11.34500 | 96.17284 | | | 0.00 | 0 | 13,200,000 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 13,200,000 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 13,200,000 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.25193 | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.27316 | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 102.44999 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 10.78031 | 100.00000 | 13.34239 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.77014 | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 12.04500 | 103.68304 | 12.04500 | 103.54986 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 104.00060 | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRB21 On 24/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.11226 | | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.68242 | | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.77500 | 102.53609 | 10.77500 | 102.41790 | | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2: On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25321 | | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.11000 | 137.21333 | 3.11000 | 140.24545 | | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.43000 | 113.06988 | 3.43000 | 271.19174 | | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.50000 | 108.23595 | 3.50000 | 114.96245 | | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.73000 | 90.37853 | 3.73000 | 157.94319 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.81000 | 95.79327 | 3.81000 | 194.53951 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 3.92000 | 91.66175 | 3.92000 | 91.19701 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.11300 | 76.45591 | 7.11300 | 75.91451 | | | | 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 | | | 9.20200 | 50.25427 | 9.20200 | 49.32784 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRBZ0: On 10/12/2024 Spot Bond | | | 9.45000 | 48.84864 | 9.45000 | 47.88499 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC04: On 15/03/2017 Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 82.95455 | | | | 0.00 | 0 | 0 |
| Total FRC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05: On 13/10/2018 Spot Bond | | | 100.00000 | 34.32848 | 100.00000 | 33.87103 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC06: On 31/12/2017 Spot Bond | | | 100.00000 | 56.30202 | 100.00000 | 46.51488 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80074 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29670 | | | | 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 | | | | 100.00000 | 0.00000 | 100.26183 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28383 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | 7.47000 | 100.28017 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | 7.47000 | 100.28017 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC12(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27928 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | 6.00000 | 100.22550 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35388 | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | 100.09221 | 57.31672 | 100.09221 | 56.75063 | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25692 | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.28117 | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27835 | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | 5.76400 | 96.91084 | 5.76400 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28107 | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25990 | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26714 | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33798 | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26311 | | | 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 | 80.21453 | 13.22500 | 80.09865 | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25035 | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25062 | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.34770 | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.20594 | | | 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 | | | 3.99500 | 107.29179 | 3.99500 | 110.90819 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26988 | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26988 | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06540 | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00007 | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26988 | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25638 | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25129 | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.58659 | | | 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 | | | | 100.00000 | 0.00000 | 100.28743 | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| FRC18: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 106.27711 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.86469 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32465 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32438 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26728 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26728 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90917 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90480 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For FRC192 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.27980 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90808 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90808 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39997 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | 8.75000 | 101.36802 | 8.75000 | 101.11161 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26290 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 11.28790 | 100.00000 | 11.17650 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 10.48178 | 100.00000 | 10.37834 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.90709 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 17.69474 | 100.00000 | 17.52011 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.27518 | | | | 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 | 65.26675 | 100.00000 | 64.63659 | | | | 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 | | | | 100.00000 | 0.00000 | 101.36388 | | | | 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 | 12.43723 | 100.00000 | 12.31449 | | | | 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 | 63.77158 | 100.00000 | 63.15587 | | | | 0.00 | 0 | 0 |
| Total FRC214 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 FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36384 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215 On 07/11/2017 Spot Bond | | | 100.00000 | 63.54463 | 100.00000 | 62.93112 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36097 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217 On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30200 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC218 On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44762 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC219 On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37147 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 31/01/2022 Spot Bond | | | 3.44000 | 138.22041 | 3.44000 | 138.11132 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01337 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00024 | | | | 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 | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | | 100.00000 | 0.00000 | 100.04594 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC231 On 31/01/2022 Spot Bond | | | 4.30000 | 132.84117 | 4.30000 | 132.72413 | | | | 0.00 | 0 | 0 |
| Total FRC233 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 FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.38838 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.38715 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 113.46109 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.02689 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 114.54411 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 114.05737 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.12012 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.68995 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.93099 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.63802 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.89196 | | | | 0.00 | 0 | 0 |
| Total FRC245 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 FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.13007 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.35567 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.99178 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.93330 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 91.73911 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48462 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66108 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 31/01/2022 Spot Bond | | | 3.97000 | 111.16713 | 3.97000 | 134.76199 | | | | 0.00 | 0 | 0 |
| Total FRC253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC253 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC253 On 31/01/2022 Spot Bond | | | 4.02000 | 104.08900 | 4.02000 | 134.45090 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC254 On 31/01/2022 Spot Bond | | | 4.00000 | 102.29025 | 4.00000 | 134.57524 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 On 31/01/2017 Spot Bond | | | 5.86000 | 101.20007 | 5.86000 | 142.35903 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC256 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83581 | | | | 0.00 | 0 | 0 |
| Total FRC257 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 FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27349 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27322 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.95730 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 22/12/2018 Spot Bond | | | 100.00000 | 27.32426 | 100.00000 | 27.05461 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09 On 26/06/2017 Spot Bond | | | 100.00000 | 82.90853 | 100.00000 | 82.16496 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD13 On 31/12/2019 Spot Bond | | | 100.00000 | 16.99673 | 100.00000 | 15.27133 | | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD15 On 31/12/2021 Spot Bond | | | 100.00000 | 11.96821 | 100.00000 | 12.04718 | | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15830 | | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.59755 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.97234 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.09842 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.25498 | | | | 0.00 | 0 | 0 |
| Total FRJ21 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 FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.10213 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 4.86603 | 100.00000 | 4.82870 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 4.86603 | 100.00000 | 4.82870 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 15/01/2024 Spot Bond | | | 2.32800 | 85.05717 | 2.32800 | 111.82781 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 2.75000 | 109.22271 | 2.75000 | 118.30759 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS102 On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64841 | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | 10.38000 | 102.02520 | 10.38000 | 101.69844 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | 10.38000 | 102.02520 | 10.38000 | 101.69844 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 2.89000 | 106.59581 | 2.89000 | 115.64464 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 2.95000 | 217.23301 | 2.95000 | 217.07212 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 2.86000 | 116.29373 | 2.86000 | 116.20915 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 2.98000 | 216.39518 | 2.98000 | 216.23422 | | | 0.00 | 0 | 0 |
| Total FRS112 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 FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.81129 | | | | 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 | | | 3.25000 | 117.16364 | 3.25000 | 117.07353 | | | | 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 | | | 3.05500 | 112.68264 | 3.05500 | 112.59833 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.05500 | 112.68264 | 3.05500 | 112.59833 | | | | 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 | | | 3.10000 | 118.05508 | 3.10000 | 212.92161 | | | | 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 | | | 3.15000 | 211.72095 | 3.15000 | 211.55958 | | | | 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 | | | 2.78000 | 106.15058 | 2.78000 | 106.07430 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 3.18000 | 166.46318 | 3.18000 | 210.74744 | | | | 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 | | | 3.96500 | 97.52816 | 3.96500 | 97.44571 | | | | 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 | | | 3.47000 | 102.92400 | 3.47000 | 161.89267 | | | | 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 | | | 3.78000 | 87.63933 | 3.78000 | 100.31378 | | | | 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 | | | 3.46000 | 103.04948 | 3.46000 | 162.04683 | | | | 0.00 | 0 | 0 |
| Total FRS129 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 FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 11/02/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 3.52000 | 161.25369 | 3.52000 | 161.12437 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 3.69000 | 197.66798 | 3.69000 | 197.50579 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 89.39630 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.71000 | 88.30707 | 3.71000 | 101.42599 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.96500 | 84.79230 | 3.96500 | 97.44571 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.49000 | 105.10474 | 3.49000 | 105.02123 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 3.33000 | 164.19482 | 3.33000 | 164.06650 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 3.46000 | 203.50967 | 3.46000 | 203.34773 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 3.46000 | 162.17586 | 3.46000 | 162.04683 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 3.46000 | 162.17586 | 3.46000 | 162.04683 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS144 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 FRS144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 31/03/2028 Spot Bond | | | 3.75000 | 95.16847 | 3.75000 | 157.64402 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 3.55000 | 114.63724 | 3.55000 | 114.54541 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.14000 | 140.15601 | 3.14000 | 140.04987 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 113.48600 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 3.81000 | 156.88118 | 3.81000 | 156.75046 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 3.85000 | 156.28891 | 3.85000 | 156.15802 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 3.52000 | 114.88710 | 3.52000 | 114.79542 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 3.82000 | 156.73288 | 3.82000 | 156.60212 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 3.86000 | 156.14126 | 3.86000 | 156.01031 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17607 | | | | 0.00 | 0 | 0 |
| Total FRS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS154 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24468 | | | | 0.00 | 0 | 0 |
| Total FRS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS155 On 03/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91715 | | | | 0.00 | 0 | 0 |
| Total FRS156 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 FRS156 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.74000 | 117.70924 | 2.74000 | 282.34009 | | | | 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 | | | 2.63000 | 118.46956 | 2.63000 | 284.16718 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 3.35000 | 113.59650 | 3.35000 | 272.45718 | | | | 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 | | | 3.10000 | 99.53214 | 3.10000 | 140.31073 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59973 | | | | 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 | | | 2.63000 | 143.51901 | 2.63000 | 143.41816 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.41706 | | | | 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 | | | 2.73000 | 114.78284 | 2.73000 | 114.70095 | | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS69 On 31/05/2017 Spot Bond | | | 104.97509 | 88.09570 | 104.97509 | 87.22116 | | | | 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 | 86.81830 | 101.07593 | 86.00723 | | | | 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 | 84.90546 | 100.44759 | 84.12002 | | | | 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 | 85.37261 | 100.76967 | 84.58803 | | | | 0.00 | 0 | 0 |
| Total FRS76 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 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 | | | 2.47000 | 121.28364 | 2.47000 | 121.20016 | | | 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 | | | 2.71000 | 95.72799 | 2.71000 | 121.78446 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.47536 | | | 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 | | | 2.74000 | 95.51822 | 2.74000 | 121.51721 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88103 | | | 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 | | | 2.83000 | 117.09147 | 2.83000 | 280.85554 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.28902 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.81268 | | | 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 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.12000 | 102.81493 | 8.12000 | 102.72454 | | | 0.00 | 0 | 0 |
| Total FRX17 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 FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.40500 | 104.79831 | 8.40500 | 104.70354 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.88500 | 101.48431 | 8.88500 | 101.38688 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.16500 | 100.94516 | 9.16500 | 100.84580 | | | 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 | | | 9.94000 | 92.75090 | 9.94000 | 92.65153 | | | 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 | | | 10.22500 | 103.50056 | 10.22500 | 103.38720 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.52500 | 96.26951 | 10.52500 | 96.16106 | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.81500 | 96.75323 | 10.81500 | 96.64253 | | | 0.00 | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.96000 | 93.08758 | 10.96000 | 92.97968 | | | 0.00 | 0 | 1,500,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.07500 | 75.30583 | 11.07500 | 75.21668 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.23092 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.23759 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.64371 | | | 0.00 | 0 | 0 |
| Total FS1B1 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 FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.25638 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.29120 | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.90563 | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.82662 | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.83741 | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.96580 | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.99217 | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.10809 | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 6.11671 | 100.00000 | 6.05766 | | | 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 | 1.02621 | 100.00000 | 1.01631 | | | 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 |

| Contract 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 FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1 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 |
| FS3D1 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 |
| FS4A1 On 20/03/2018 Spot Bond | | | 100.00000 | 33.92539 | 100.00000 | 33.59060 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2 On 20/03/2020 Spot Bond | | | 100.00000 | 5.69174 | 100.00000 | 5.63557 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3 On 20/03/2022 Spot Bond | | | 100.00000 | 0.95491 | 100.00000 | 0.94549 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4 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 |
| FS4A5 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 |
| FS4B1 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 |
| FS4C1 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 |
| FS4D1 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 |
| FS5A1 On 20/04/2019 Spot Bond | | | 100.00000 | 16.09951 | 100.00000 | 16.66667 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2 On 20/04/2021 Spot Bond | | | 100.00000 | 2.70105 | 100.00000 | 2.96631 | | | | 0.00 | 0 | 0 |
| Total FS5A2U 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 FS5A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 0.45316 | 100.00000 | 0.52794 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/02/2021 Spot Bond | | | 100.00000 | 2.70105 | 100.00000 | 2.67497 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/02/2042 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.70105 | 100.00000 | 2.96631 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.70105 | 100.00000 | 2.96631 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.70105 | 100.00000 | 2.96631 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.70105 | 100.00000 | 2.96631 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.94861 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 10.10000 | 101.97711 | 10.10000 | 101.86733 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.83014 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.85382 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.86327 | | | | 0.00 | 0 | 0 |
| Total GH31A3 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 GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.92466 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.00014 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.04726 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT39 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66315 | | | | 0.00 | 0 | 0 |
| Total GPT39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT39 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 16.50635 | 100.00000 | 16.34345 | | | | 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 | 58.47808 | 100.00000 | 57.90100 | | | | 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 | 21.53704 | 100.00000 | 21.32451 | | | | 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 | 14.30652 | 100.00000 | 14.16839 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 22.37663 | 100.00000 | 22.40454 | | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 14.86130 | 100.00000 | 15.05699 | | | | 0.00 | 0 | 0 |
| Total GRB06U 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 GRB06U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 2.87728 | 100.00000 | 2.84354 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB09 On 31/01/2017 Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 91.93955 | | | | 0.00 | 0 | 0 |
| Total GRB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB09U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 62.85493 | 100.00000 | 62.29882 | | | | 0.00 | 0 | 0 |
| Total GRB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB10U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 46.03653 | 100.00000 | 45.49657 | | | | 0.00 | 0 | 0 |
| Total GRB11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB11U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB12 On 31/07/2018 Spot Bond | | | 100.00000 | 35.23604 | 100.00000 | 35.07982 | | | | 0.00 | 0 | 0 |
| Total GRB12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB12U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 23.01827 | 100.00000 | 22.74829 | | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 15.66046 | 100.00000 | 15.59103 | | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 11.50913 | 100.00000 | 11.37414 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 6.96021 | 100.00000 | 6.92935 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 5.78480 | 100.00000 | 5.71638 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 3.09686 | 100.00000 | 3.08313 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 2.87728 | 100.00000 | 2.84354 | | | | 0.00 | 0 | 0 |
| Total GRB19U 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 GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.00453 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68503 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77485 | | | | 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 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44097 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.00211 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04515 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88920 | | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.13558 | | | | 0.00 | 0 | 0 |
| Total GRT10 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 GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.12866 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04647 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80315 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.37647 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.94835 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.85548 | | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 10.22000 | 101.80740 | 10.22000 | 101.69595 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | | 0.00 | 0 | 1,518,000,000 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 1,518,000,000 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 1,518,000,000 |
| HC1M1 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.20274 | | | | 0.00 | 0 | 0 |
| Total HC1M1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M2 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.17123 | | | | 0.00 | 0 | 0 |
| Total HC1M2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M2 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M3 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46647 | | | | 0.00 | 0 | 0 |
| Total HC1M3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T1 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05768 | | | | 0.00 | 0 | 0 |
| Total HC2T1 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 HC2T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC3T1 On 28/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04677 | | | | 0.00 | 0 | 0 |
| Total HC3T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC3T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC4T1 On 15/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35555 | | | | 0.00 | 0 | 0 |
| Total HC4T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC4T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 17.22782 | 100.00000 | 17.06148 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41695 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41245 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44043 | | | | 0.00 | 0 | 690,000,000 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.99271 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.01432 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.03843 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 10.38049 | 100.00000 | 10.28027 | | | | 0.00 | 0 | 0 |
| Total HM1B8U 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 HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 10.38049 | 100.00000 | 10.28027 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.01176 | 100.00000 | 10.90544 | | | | 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 | 11.01176 | 100.00000 | 10.90544 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.82339 | 100.00000 | 11.70924 | | | | 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 | 11.82339 | 100.00000 | 11.70924 | | | | 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 | 12.81539 | 100.00000 | 12.69166 | | | | 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 |

| Contract 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 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 |
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18244 | | | | 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 | 104.22600 | 10.00000 | 104.11700 | | | | 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 | | | 8.11000 | 103.90608 | 8.11000 | 103.81473 | | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.09756 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03966 | | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.11021 | | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.93931 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 9.03500 | 106.26340 | 9.03500 | 106.16138 | | | | 0.00 | 0 | 4,890,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 4,890,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 4,890,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 18.71595 | 100.00000 | 18.55170 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.78000 | 117.43420 | 2.78000 | 281.67914 | | | | 0.00 | 0 | 13,502,900,000 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 13,502,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 13,502,900,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.49000 | 121.93499 | 2.49000 | 292.48399 | | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 2.79000 | 100.22660 | 2.79000 | 100.06362 | | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.68000 | 92.66667 | 10.68000 | 92.56193 | | | | 0.00 | 0 | 2,970,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 2,970,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 2,970,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.04483 | 100.00000 | 12.93035 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.69000 | 92.38141 | 10.69000 | 92.27690 | | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.04479 | 100.00000 | 12.93032 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.79515 | | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26479 | | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 16.89028 | 100.00000 | 16.89598 | | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 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 | | | 2.10000 | 127.44714 | 2.10000 | 127.36485 | | | | 0.00 | 0 | 68,633,800,000 |
| Total I2025 SPOT | | | | | | | | | | 0.00 | 0 | 68,633,800,000 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 68,633,800,000 |
| I2029 On 31/03/2029 Spot Bond | | | 2.15000 | 99.31553 | 2.15000 | 99.25062 | | | | 0.00 | 0 | 3,097,210,900 |
| Total I2029 SPOT | | | | | | | | | | 0.00 | 0 | 3,097,210,900 |

| 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 For I2029 | | | | | | | | | 0.00 | 0 | 3,097,210,900 |
| I2033 On 28/02/2033 Spot Bond | | | 2.16000 | 105.03324 | 2.16000 | 104.96433 | | | 0.00 | 0 | 29,554,739,000 |
| Total I2033 SPOT | | | | | | | | | 0.00 | 0 | 29,554,739,000 |
| Total For I2033 | | | | | | | | | 0.00 | 0 | 29,554,739,000 |
| I2038 On 31/01/2038 Spot Bond | | | 2.13000 | 131.10638 | 2.13000 | 131.02130 | | 596,400,000,000.00 | | 280,000,000 | 164,584,400,000 |
| Total I2038 SPOT | | | | | | | | 596,400,000,000.00 | | 280,000,000 | 164,584,400,000 |
| Total For I2038 | | | | | | | | 596,400,000,000.00 | | 280,000,000 | 164,584,400,000 |
| I2046 On 31/03/2046 Spot Bond | | | 2.08000 | 131.77074 | 2.08000 | 131.68562 | | | 0.00 | 0 | 239,410,700,000 |
| Total I2046 SPOT | | | | | | | | | 0.00 | 0 | 239,410,700,000 |
| Total For I2046 | | | | | | | | | 0.00 | 0 | 239,410,700,000 |
| I2050 On 31/12/2050 Spot Bond | | | 2.14000 | 138.23786 | 2.14000 | 138.14760 | | | 0.00 | 0 | 57,059,185,685 |
| Total I2050 SPOT | | | | | | | | | 0.00 | 0 | 57,059,185,685 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 57,059,185,685 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.76000 | 104.37863 | 8.76000 | 104.27980 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 5.40000 | 99.58746 | 5.40000 | 142.41616 | | | 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 | | | 2.70000 | 101.40027 | 2.70000 | 142.95035 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99285 | | | 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 | | | 8.88000 | 102.08289 | 8.88000 | 101.98547 | | | 0.00 | 0 | 8,300,000 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 8,300,000 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 8,300,000 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63652 | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 9.40500 | 97.81218 | 9.40500 | 97.71345 | | | 0.00 | 0 | 0 |
| Total IBL45 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 IBL45 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 9.81500 | 96.79322 | 9.81500 | 96.69247 | | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 9.27000 | 99.62719 | 9.27000 | 99.52803 | | | | 0.00 | 0 | 100,000,000 |
| Total IBL49 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IBL49 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 101.85169 | 7.34000 | 101.77104 | | | | 0.00 | 0 | 0 |
| Total IBL49/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.80500 | 101.70631 | 9.80500 | 101.60055 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89984 | | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 9.18500 | 101.88148 | 9.18500 | 101.78208 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53373 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05436 | | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 8.53000 | 103.27050 | 8.53000 | 103.17496 | | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 9.14500 | 103.58255 | 9.14500 | 103.48192 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 10.38000 | 103.23091 | 10.38000 | 103.11743 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74065 | | | | 0.00 | 0 | 0 |
| Total IBL61 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 IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59854 | | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47983 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84968 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.44417 | | | | 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 | | | | 100.00000 | 0.00000 | 100.37747 | | | | 0.00 | 0 | 0 |
| Total IBL66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL66 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.43000 | 138.28445 | 3.43000 | 138.17544 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16107 | | | | 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 | 32.72217 | 100.00000 | 32.40623 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10122 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.97646 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | 106.14876 | 0.00000 | 101.40690 | | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.87270 | | | | 0.00 | 0 | 0 |
| Total IBL77 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 IBL77 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 10.43000 | 99.35287 | 10.43000 | 99.24132 | | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 8.97500 | 106.22916 | 8.97500 | 106.12783 | | | | 0.00 | 0 | 0 |
| Total IBL79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL79 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 24.18635 | 100.00000 | 23.95284 | | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 12.59561 | 100.00000 | 12.47399 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50625 | | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.19427 | | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 24.45207 | 100.00000 | 25.35086 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96596 | | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.99751 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 9.27500 | 102.15823 | 9.27500 | 102.05593 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.78500 | 103.10071 | 9.78500 | 102.99194 | | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 13.96345 | 100.00000 | 13.83889 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 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 IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.84223 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 23.50666 | 100.00000 | 23.86643 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68941 | | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.95949 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL93 On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72989 | | | | 0.00 | 0 | 0 |
| Total IBL93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL93 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84511 | | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.45281 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.21661 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90924 | | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.90477 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 9.14500 | 101.45461 | 9.14500 | 101.35496 | | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.03409 | 100.00000 | 0.03379 | | | | 0.00 | 0 | 0 |
| Total IDC01U 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 IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33374 | | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 10.10500 | 96.19134 | 10.10500 | 96.08719 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81704 | | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77039 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.81500 | 94.43235 | 10.81500 | 94.32251 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13540 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.65000 | 99.04659 | 11.65000 | 98.88376 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.62223 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.63081 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.91500 | 100.15485 | 10.91500 | 100.03796 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 102.10836 | 5.00000 | 102.05264 | | | | 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 | 101.03646 | 5.00000 | 100.98164 | | | | 0.00 | 0 | 0 |
| Total IDCP04 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 IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.22182 | 4.00000 | 101.17753 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 100.85229 | 4.00000 | 100.80841 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.21500 | 97.82045 | 9.21500 | 97.72365 | | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 8.49500 | 102.87966 | 8.49500 | 102.78564 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 7.66848 | 100.00000 | 7.59280 | | | | 0.00 | 0 | 0 |
| Total IKH1D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IKH1D | | | | | | | | | | 0.00 | 0 | 0 |
| IN269U On 25/07/2017 Spot Bond | | | 100.00000 | 60.67445 | 100.00000 | 60.08864 | | | | 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 | 62.30124 | 100.00000 | 61.69972 | | | | 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 | 4.66963 | 100.00000 | 4.63429 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 10.13010 | 100.00000 | 9.61728 | | | | 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 | 16.74826 | 100.00000 | 16.58655 | | | | 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 | 18.67003 | 100.00000 | 18.48977 | | | | 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 | 8.37950 | 100.00000 | 8.30516 | | | | 0.00 | 0 | 0 |
| Total IN289U 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 IN289U | | | | | | | | | 0.00 | 0 | 0 |
| IN290U On 31/12/2016 Spot Bond | | | 100.00000 | 99.18479 | 100.00000 | 99.72677 | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 13.37780 | 100.00000 | 13.24579 | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 29.69204 | 100.00000 | 29.39903 | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | 0.00 | 0 | 0 |
| IN318U On 25/06/2017 Spot Bond | | | 100.00000 | 70.37749 | 100.00000 | 69.85810 | | | 0.00 | 0 | 0 |
| Total IN318U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN318U | | | | | | | | | 0.00 | 0 | 0 |
| IN319U On 20/12/2017 Spot Bond | | | 100.00000 | 70.92633 | 100.00000 | 70.41144 | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | 0.00 | 0 | 0 |
| IN324U On 01/03/2017 Spot Bond | | | 100.00000 | 88.25346 | 100.00000 | 87.42478 | | | 0.00 | 0 | 0 |
| Total IN324U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN324U | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 12.47986 | 100.00000 | 12.35936 | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 12.42305 | 100.00000 | 12.30045 | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | 0.00 | 0 | 0 |
| IN330U On 18/04/2017 Spot Bond | | | 100.00000 | 98.19246 | 100.00000 | 96.83808 | | | 0.00 | 0 | 0 |
| Total IN330U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN330U | | | | | | | | | 0.00 | 0 | 0 |
| IN331U On 04/12/2019 Spot Bond | | | 100.00000 | 17.74137 | 100.00000 | 19.42552 | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 9.25323 | 100.00000 | 9.42137 | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | 0.00 | 0 | 0 |
| IN333U On 28/02/2017 Spot Bond | | | 100.00000 | 90.12639 | 100.00000 | 89.27814 | | | 0.00 | 0 | 0 |
| Total IN333U 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 IN333U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 21/09/2021 Spot Bond | | | 100.00000 | 12.59928 | 100.00000 | 13.00404 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN339U On 12/12/2017 Spot Bond | | | 100.00000 | 60.12044 | 100.00000 | 56.09274 | | | | 0.00 | 0 | 0 |
| Total IN339U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN339U | | | | | | | | | | 0.00 | 0 | 0 |
| IN341U On 01/03/2018 Spot Bond | | | 100.00000 | 42.02496 | 100.00000 | 39.56244 | | | | 0.00 | 0 | 0 |
| Total IN341U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN341U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 9.56616 | 100.00000 | 10.41366 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 0.00004 | 100.00000 | 0.00026 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN344U On 31/01/2040 Spot Bond | | | 100.00000 | | 100.00000 | 0.00001 | | | | 0.00 | 0 | 0 |
| Total IN344U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN344U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 10.33697 | 100.00000 | 11.95846 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN346U On 15/04/2018 Spot Bond | | | 100.00000 | 45.76971 | 100.00000 | 50.67812 | | | | 0.00 | 0 | 0 |
| Total IN346U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN346U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 10.83625 | 100.00000 | 10.74011 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21644 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41808 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 101.62128 | 6.50000 | 101.55008 | | | | 0.00 | 0 | 0 |
| Total ING153 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 ING153 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 84.54965 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21204 | | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29557 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 110.18340 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.47150 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.15979 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.57900 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 12.34500 | 106.33705 | 12.34500 | 106.19869 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.93537 | | | | 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 | | | 9.01000 | 101.88498 | 9.01000 | 101.78690 | | | | 0.00 | 0 | 0 |
| Total IPF06 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 IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00840 | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.90842 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90722 | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 34.18251 | 100.00000 | 33.85248 | | | 0.00 | 0 | 131,000,000 |
| Total IPF11 SPOT | | | | | | | | | 0.00 | 0 | 131,000,000 |
| Total For IPF11 | | | | | | | | | 0.00 | 0 | 131,000,000 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80719 | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.62763 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26991 | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.27731 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.28175 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.19517 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.19731 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.19946 | | | 0.00 | 0 | 0 |
| Total IPF19 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 IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC12 On 27/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34596 | | | | 0.00 | 0 | 0 |
| Total IPFC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 10.17500 | 98.32924 | 10.17500 | 98.22147 | | | | 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 |
| IPL11 On 24/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.93999 | | | | 0.00 | 0 | 0 |
| Total IPL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.81000 | 103.26780 | 8.81000 | 103.16946 | | | | 0.00 | 0 | 0 |
| Total IPL6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 61.98355 | 100.00000 | 61.43062 | | | | 0.00 | 0 | 0 |
| Total IPL6/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86337 | | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7/Jif On 05/04/2018 Spot Bond | | | 100.00000 | 45.96624 | 100.00000 | 45.52244 | | | | 0.00 | 0 | 0 |
| Total IPL7/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.97748 | | | | 0.00 | 0 | 80,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| IPL8/Jif On 10/10/2020 Spot Bond | | | 100.00000 | 12.21937 | 100.00000 | 14.14611 | | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.72452 | | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.72343 | | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV016 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 IV016 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 3.79000 | 96.40250 | 3.79000 | 135.88883 | | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 101.16455 | 2.75000 | 101.13452 | | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 4.02000 | 153.80048 | 4.02000 | 153.66886 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.89854 | | | | 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 | | | | 100.00000 | 0.00000 | 102.16978 | | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.82912 | | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.63610 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.61434 | | | | 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 | | | 4.10000 | 109.21021 | 4.10000 | 110.06914 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 4.10000 | 109.11917 | 4.10000 | 110.06914 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.51124 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.08850 | | | | 0.00 | 0 | 0 |
| Total IV032 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 IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56577 | | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 12.04500 | 106.22847 | 12.04500 | 106.09350 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.68760 | | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.13882 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.08064 | | | | 0.00 | 0 | 0 |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | 0 |
| IV039 On 31/01/2022 Spot Bond | | | 4.88000 | 132.06710 | 4.88000 | 129.06265 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02963 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 12.39500 | 101.64093 | 12.39500 | 101.50596 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.34444 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2026 Spot Bond | | | 12.28500 | 102.66254 | 12.28500 | 102.08881 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 25.52424 | 100.00000 | 25.27781 | | | | 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 | | | 10.93500 | 105.75129 | 10.93500 | 105.62696 | | | | 0.00 | 0 | 13,300,000 |
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 13,300,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For IV08 | | | | | | | | | 0.00 | 0 | 13,300,000 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.75731 | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2022 Spot Bond | | | 100.00000 | 1.60765 | 100.00000 | 1.59548 | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.12000 | 152.35817 | 4.12000 | 152.22614 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA654 On 05/01/2017 Spot Bond | | | 7.65000 | 99.95810 | 7.65000 | 99.72827 | | | 0.00 | 0 | 0 |
| Total IVA654 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA654 | | | | | | | | | 0.00 | 0 | 0 |
| IVA655 On 12/01/2017 Spot Bond | | | 7.65000 | 99.81173 | 7.65000 | 99.58257 | | | 0.00 | 0 | 0 |
| Total IVA655 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA655 | | | | | | | | | 0.00 | 0 | 0 |
| IVA656 On 19/01/2017 Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0 |
| Total IVA656 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA656 | | | | | | | | | 0.00 | 0 | 0 |
| IVA659 On 09/02/2017 Spot Bond | | | 7.75000 | 99.22051 | 7.75000 | 98.99110 | | | 0.00 | 0 | 0 |
| Total IVA659 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA659 | | | | | | | | | 0.00 | 0 | 0 |
| IVA660 On 16/02/2017 Spot Bond | | | 7.75000 | 99.07440 | 7.75000 | 98.84567 | | | 0.00 | 0 | 0 |
| Total IVA660 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA660 | | | | | | | | | 0.00 | 0 | 0 |
| IVA662 On 02/03/2017 Spot Bond | | | 7.85000 | 98.76797 | 7.85000 | 98.53773 | | | 0.00 | 0 | 0 |
| Total IVA662 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA662 | | | | | | | | | 0.00 | 0 | 0 |
| IVA663 On 09/03/2017 Spot Bond | | | 7.85000 | 98.62133 | 7.85000 | 98.39177 | | | 0.00 | 0 | 0 |
| Total IVA663 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA663 | | | | | | | | | 0.00 | 0 | 0 |
| IVA664 On 16/03/2017 Spot Bond | | | 7.85000 | 98.47512 | 7.85000 | 98.35014 | | | 0.00 | 0 | 0 |
| Total IVA664 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA664 | | | | | | | | | 0.00 | 0 | 0 |
| IVA665 On 23/03/2017 Spot Bond | | | 7.85000 | 98.32934 | 7.85000 | 98.20474 | | | 0.00 | 0 | 0 |
| Total IVA665 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 IVA665 | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73400 | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83544 | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.97050 | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85830 | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90640 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60072 | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99994 | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.99993 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.75564 | | | 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 | | | 9.74500 | 103.30873 | 9.74500 | 103.20193 | | | 0.00 | 0 | 0 |
| Total IVC036 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 IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 25.14947 | 100.00000 | 24.92877 | | | | 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 | 20.27668 | 100.00000 | 20.08091 | | | | 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 | | | 9.91500 | 102.09787 | 9.91500 | 101.99053 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50122 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.97984 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37127 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.00227 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63985 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46079 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.26764 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04803 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.90639 | | | | 0.00 | 0 | 0 |
| Total IVC058 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 IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52571 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.90398 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.42131 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38325 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46778 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2017 Spot Bond | | | 100.00000 | 57.82033 | 100.00000 | 57.24974 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38667 | | | | 0.00 | 0 | 0 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85037 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.84307 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42497 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC078 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95899 | | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95899 | | | | 0.00 | 0 | 0 |
| Total IVC079 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 IVC079 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.00062 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC082 On 15/07/2019 Spot Bond | | | 100.00000 | 10.42940 | 100.00000 | 12.27211 | | | | 0.00 | 0 | 0 |
| Total IVC082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC082 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC083 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59931 | | | | 0.00 | 0 | 0 |
| Total IVC083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC083 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC086 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11899 | | | | 0.00 | 0 | 0 |
| Total IVC086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC086 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC087 On 07/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.89743 | | | | 0.00 | 0 | 0 |
| Total IVC087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC087 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86256 | | | | 0.00 | 0 | 0 |
| Total IVC088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC088 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC089 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41145 | | | | 0.00 | 0 | 0 |
| Total IVC089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC089 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC090 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.43593 | | | | 0.00 | 0 | 0 |
| Total IVC090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC090 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 23/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95221 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 23/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91328 | | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 10.76500 | 100.94355 | 10.76500 | 100.82731 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 14/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42648 | | | | 0.00 | 0 | 0 |
| Total IVC097 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 IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC098 On 14/06/2018 Spot Bond | | | 9.14500 | 100.25115 | 9.14500 | 100.15268 | | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 3.28941 | 100.00000 | 3.26452 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC73U On 22/03/2018 Spot Bond | | | 100.00000 | 39.97941 | 100.00000 | 39.58488 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC74U On 22/09/2018 Spot Bond | | | 100.00000 | 28.71483 | 100.00000 | 28.43146 | | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 4.75464 | 100.00000 | 4.71866 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2022 Spot Bond | | | 100.00000 | 2.09727 | 100.00000 | 2.08140 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2022 Spot Bond | | | 100.00000 | 2.05392 | 100.00000 | 2.03837 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2022 Spot Bond | | | 100.00000 | 1.74113 | 100.00000 | 1.72795 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 3.32079 | 100.00000 | 3.29566 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2022 Spot Bond | | | 100.00000 | 1.66040 | 100.00000 | 1.64783 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2022 Spot Bond | | | 100.00000 | 1.62299 | 100.00000 | 1.61070 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.75370 | | | | 0.00 | 0 | 0 |
| Total JAS01 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 JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64803 | | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44170 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.62513 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02317 | | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02451 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 26/10/2021 Spot Bond | | | 10.31500 | 101.58509 | 10.31500 | 101.47288 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 28/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.83143 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04 On 01/07/2019 Spot Bond | | | 100.00000 | 22.17195 | 100.00000 | 19.55076 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.29621 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73287 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63727 | | | | 0.00 | 0 | 0 |
| Total KSB009 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 KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.36500 | 130.10825 | 9.36500 | 129.97674 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.07108 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55126 | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14265 | | | 0.00 | 0 | 200,000,000 |
| Total LBK07 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For LBK07 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.37506 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 19.90258 | 100.00000 | 19.71041 | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.48500 | 98.82091 | 10.48500 | 98.70939 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 100.93877 | 9.62000 | 100.83403 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.43287 | 9.71000 | 103.32633 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK13 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27009 | | | 0.00 | 0 | 0 |
| Total LBK13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK13 | | | | | | | | | 0.00 | 0 | 0 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 39.19879 | 100.00000 | 46.23984 | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.25071 | | | 0.00 | 0 | 0 |
| Total LBK15 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 LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77830 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 9.01000 | 102.18560 | 9.01000 | 102.08776 | | | | 0.00 | 0 | 3,260,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.66000 | 99.58722 | 9.66000 | 99.48402 | | | | 0.00 | 0 | 0 |
| Total LGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.36000 | 99.98826 | 10.36000 | 99.87854 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.48904 | | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 10.53000 | 101.12046 | 10.53000 | 101.00649 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.87573 | | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62624 | | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 13.47500 | 101.54862 | 13.47500 | 101.14702 | | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 14.38500 | 101.73192 | 14.38500 | 101.30341 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL22 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45806 | | | | 0.00 | 0 | 0 |
| Total LHL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL22 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64418 | | | | 0.00 | 0 | 0 |
| Total LHL26 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 LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16509 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 17/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96801 | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.02523 | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08755 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30226 | | | 0.00 | 0 | 0 |
| Total MAQ081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ081 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 20/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.54478 | | | 0.00 | 0 | 0 |
| Total MAQ083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ083 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.29208 | | | 0.00 | 0 | 0 |
| Total MAQ088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ088 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12910 | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 13/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.70493 | | | 0.00 | 0 | 0 |
| Total MAQ091 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 MAQ091 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.47784 | | | | 0.00 | 0 | 0 |
| Total MAQ092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ092 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41679 | | | | 0.00 | 0 | 0 |
| Total MAQ093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ093 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.64189 | | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.65804 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.01131 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.29505 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0I On 31/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.55571 | | | | 0.00 | 0 | 0 |
| Total MAQ0I1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0I1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35907 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.34809 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11014 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78098 | | | | 0.00 | 0 | 0 |
| Total MBF039 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 MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36557 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.87144 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25015 | | | | 0.00 | 0 | 0 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.31911 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38470 | | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.27359 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11798 | | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43830 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 16/05/2019 Spot Bond | | | 100.00000 | 23.56966 | 100.00000 | 23.98036 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04189 | | | | 0.00 | 0 | 0 |
| Total MBF052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF052 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04444 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA: On 30/10/2017 Spot Bond | | | 2.30000 | 98.14836 | 2.30000 | 97.35036 | | | | 0.00 | 0 | 0 |
| Total MBLSA2 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 MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 94.90655 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43846 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 65.16572 | 100.00000 | 66.28867 | | | | 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 | 64.98119 | 100.00000 | 64.35380 | | | | 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 | 65.03337 | 100.00000 | 64.40548 | | | | 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 | 62.40637 | 100.00000 | 61.80385 | | | | 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 | 89.02439 | 100.00000 | 88.16425 | | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41967 | | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 9.37500 | 101.25101 | 9.37500 | 101.14913 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 104.06039 | 8.00000 | 103.97073 | | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.42500 | 100.88686 | 9.42500 | 100.78481 | | | | 0.00 | 0 | 13,300,000 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 13,300,000 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 13,300,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 101.92314 | 8.91000 | 101.82555 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 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 MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85132 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.84558 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 9.39500 | 99.85196 | 9.39500 | 99.75237 | | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 10.17000 | 99.33124 | 10.17000 | 99.22419 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23627 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 10.18500 | 100.54670 | 10.18500 | 100.23819 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIL02 On 31/05/2017 Spot Bond | | | 9.62000 | 100.47333 | 9.62000 | 100.37148 | | | | 0.00 | 0 | 0 |
| Total MIL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIL02 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.48784 | | | | 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 | | | 10.04500 | 103.09140 | 10.04500 | 102.92878 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.20269 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 12.01500 | 99.65880 | 12.01500 | 100.49460 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2017 Spot Bond | | | 11.41000 | 103.90897 | 11.41000 | 101.86748 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |

| 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 MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.32000 | 100.44655 | 9.32000 | 100.34780 | | | | 0.00 | 0 | 0 |
| Total MQB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB02 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN04 On 13/07/2017 Spot Bond | | | 9.01000 | 100.29539 | 9.01000 | 105.24740 | | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 22/03/2017 Spot Bond | | | 100.00000 | 89.93172 | 100.00000 | 89.12695 | | | | 0.00 | 0 | 0 |
| Total MTN06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 22/03/2017 Spot Bond | | | 100.00000 | 84.15042 | 100.00000 | 83.39739 | | | | 0.00 | 0 | 0 |
| Total MTN07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 25.65573 | 100.00000 | 26.64080 | | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 25.90787 | 100.00000 | 25.67803 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97111 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 9.92207 | 100.89771 | 9.82550 | | | | 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 | 10.03154 | 100.61875 | 9.93415 | | | | 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 |

| Contract 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 N4A308 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.24030 | | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.24298 | | | | 0.00 | 0 | 1,080,000,000 |
| Total N5C23 SPOT | | | | | | | | | | 0.00 | 0 | 1,080,000,000 |
| Total For N5C23 | | | | | | | | | | 0.00 | 0 | 1,080,000,000 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.27220 | | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 109.93945 | | | | 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 | 11.24362 | 100.00000 | 11.13266 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 12.01718 | 100.00000 | 11.89859 | | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 10.48000 | 91.44746 | 10.48000 | 91.34430 | | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.99500 | 98.97513 | 9.99500 | 98.86911 | | | | 0.00 | 0 | 0 |
| Total NAM02 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 NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 10.33000 | 102.95395 | 10.33000 | 102.84130 | | | | 0.00 | 0 | 0 |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM04 On 01/08/2026 Spot Bond | | | 10.76500 | 102.90721 | 10.76500 | 102.78999 | | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 9.67000 | 98.48058 | 9.67000 | 98.37787 | | | | 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 | | | 10.05500 | 100.44853 | 10.05500 | 100.33971 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 102.72051 | 9.38000 | 102.61652 | | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 19/03/2024 Spot Bond | | | 10.08000 | 101.05703 | 10.08000 | 100.94728 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03953 | | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14 On 25/06/2021 Spot Bond | | | 9.85500 | 98.40128 | 9.85500 | 98.11511 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 11/02/2022 Spot Bond | | | 10.09500 | 98.33643 | 10.09500 | 98.23122 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09513 | | | | 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 | | | 10.97500 | 95.56692 | 10.97500 | 95.45600 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK17 On 22/04/2026 Spot Bond | | | 11.14500 | 95.15165 | 11.14500 | 95.03832 | | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18, On 01/06/2020 Spot Bond | | | 9.81500 | 99.24729 | 9.81500 | 99.14285 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16748 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19, On 01/06/2022 Spot Bond | | | 10.24500 | 98.39059 | 10.24500 | 98.28263 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11302 | | | | 0.00 | 0 | 40,000,000 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| NBK19I On 26/06/2017 Spot Bond | | | 100.00000 | 83.12946 | 100.00000 | 82.38390 | | | | 0.00 | 0 | 0 |
| Total NBK19B/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20, On 01/06/2026 Spot Bond | | | 10.86500 | 97.98862 | 10.86500 | 97.87475 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.05323 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21, On 21/07/2027 Spot Bond | | | 11.41500 | 100.03716 | 11.41500 | 99.91651 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35627 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22, On 19/11/2022 Spot Bond | | | 9.50000 | 103.75219 | 9.50000 | 103.64584 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01879 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23, On 19/11/2025 Spot Bond | | | 11.06500 | 99.18761 | 11.06500 | 99.06964 | | | | 0.00 | 0 | 0 |
| Total NBK23A 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 NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98833 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24J On 19/11/2027 Spot Bond | | | 11.31500 | 98.98750 | 11.31500 | 98.86719 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.20792 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25J On 17/02/2023 Spot Bond | | | 10.32000 | 105.51687 | 10.32000 | 105.40152 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.13614 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26J On 10/05/2023 Spot Bond | | | 100.00000 | 12.57128 | 100.00000 | 12.45914 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.74653 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27J On 10/05/2026 Spot Bond | | | 10.25500 | 106.93588 | 10.25500 | 106.81778 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.71101 | | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28J On 02/08/2023 Spot Bond | | | 10.33000 | 102.67036 | 10.33000 | 102.55802 | | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96585 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29J On 31/07/2026 Spot Bond | | | 10.76500 | 102.86444 | 10.76500 | 102.53902 | | | | 0.00 | 0 | 0 |
| Total NBK29A 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 NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.00768 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.06663 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.09088 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78237 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53610 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.26691 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.29400 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.32769 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45032 | | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.45957 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 9.28500 | 108.51427 | 9.28500 | 108.40549 | | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 24.85754 | 100.00000 | 24.63579 | | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 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 NBK3A/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.54000 | 42.58546 | 11.54000 | 42.44358 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.58256 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.88619 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15313 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24498 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.98531 | | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41304 | | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.25632 | | | | 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 | | | 100.00000 | 9.05019 | 100.00000 | 8.96088 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 9.05019 | 100.00000 | 8.96088 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.71000 | 102.81127 | 10.71000 | 102.69281 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.25498 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.74500 | 101.75187 | 10.74500 | 101.63426 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.25632 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23446 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.25837 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.26104 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69643 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76841 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.16225 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76846 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 13.01705 | 100.00000 | 13.36842 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.83780 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.99232 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.94500 | 100.23288 | 10.94500 | 101.46343 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.31995 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.14247 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.05942 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.88815 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 11.73500 | 98.81428 | 11.73500 | 98.69087 | | | | 0.00 | 0 | 1,990,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85966 | | | | 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 | 111.24279 | 9.44500 | 111.12941 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.53807 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.30542 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24636 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 101.89430 | 13.50000 | 101.74732 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.63424 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.96000 | 104.98495 | 2.96000 | 119.57740 | | | | 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 | 203.76841 | 3.45000 | 204.62727 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.35000 | 116.31457 | 3.35000 | 116.22389 | | | | 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 | | | 3.61000 | 159.88179 | 3.61000 | 159.75202 | | | | 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 | | | 3.68000 | 159.34264 | 3.68000 | 158.69397 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 9.23500 | 104.47275 | 9.23500 | 104.37028 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NPL10L On 03/04/2017 Spot Bond | | | 100.00000 | 81.62090 | 100.00000 | 99.13794 | | | | 0.00 | 0 | 0 |
| Total NPL10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL10U | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.86500 | 102.70453 | 9.86500 | 102.50794 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.89231 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1: On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.87688 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1: On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.03894 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91740 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2: On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86362 | | | | 0.00 | 0 | 0 |
| Total NQ1A22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A22 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1: On 22/05/2020 Spot Bond | | | 10.06500 | 102.72226 | 10.06500 | 102.51897 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1: On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.90774 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1: On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.89746 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1: On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 100.96624 | | | | 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 | | | 10.26500 | 102.74001 | 10.26500 | 102.53001 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.91803 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.92318 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.01040 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11298 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.93860 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.04698 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 9.26500 | 106.23273 | 9.26500 | 106.12705 | | | | 0.00 | 0 | 0 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 10.09500 | 111.44833 | 10.09500 | 111.32711 | | | | 0.00 | 0 | 400,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.63000 | 178.78016 | 2.63000 | 178.65398 | | | | 0.00 | 0 | 9,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 9,700,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 9,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.69500 | 104.63735 | 11.69500 | 104.50674 | | | | 0.00 | 0 | 3,940,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 3,940,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 3,940,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 13.21956 | 100.00000 | 13.10228 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40811 | | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83685 | | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.68940 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62591 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT10 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88966 | | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT102 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.08771 | | | | 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 | 21.59684 | 100.00000 | 21.38832 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.97270 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 10.38500 | 98.16034 | 10.38500 | 98.05058 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.42718 | | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2025 Spot Bond | | | 10.57500 | 98.42857 | 10.57500 | 100.54383 | | | | 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 19/03/2022 Spot Bond | | | 11.26000 | 99.35851 | 11.26000 | 99.23832 | | | | 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 19/03/2025 Spot Bond | | | 11.86500 | 98.47791 | 11.86500 | 98.35257 | | | | 0.00 | 0 | 960,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 960,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 960,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.73261 | | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 11.25000 | 101.86407 | 11.25000 | 101.74095 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.86500 | 100.69442 | 11.86500 | 100.56626 | | | | 0.00 | 0 | 940,000,000 |

| 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 OML10 SPOT | | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 940,000,000 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM25 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55627 | | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM28 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63221 | | | | 0.00 | 0 | 0 |
| Total PMM28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM28 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM29 On 04/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60071 | | | | 0.00 | 0 | 0 |
| Total PMM29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM29 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM30 On 07/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55306 | | | | 0.00 | 0 | 0 |
| Total PMM30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM30 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM31 On 04/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27131 | | | | 0.00 | 0 | 0 |
| Total PMM31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM31 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM32 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79080 | | | | 0.00 | 0 | 0 |
| Total PMM32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM32 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 95.58263 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.77879 | | | | 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 | | | 10.01500 | 99.51638 | 10.01500 | 97.82402 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.57786 | | | | 0.00 | 0 | 545,490,000 |

| 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 PRE1A3 SPOT | | | | | | | | | 0.00 | 0 | 545,490,000 |
| Total For PRE1A3 | | | | | | | | | 0.00 | 0 | 545,490,000 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.57176 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.72137 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.75615 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.95500 | 110.41316 | 8.96500 | 110.23752 | | 776,784,052,068,000.00 | 421,751,429,600 | 1,029,033,059,600 | |
| Total R186 SPOT | | | | | | | | '6,784,052,068,000.00 | 421,751,429,600 | 1,029,033,059,600 | |
| Total For R186 | | | | | | | | '6,784,052,068,000.00 | 421,751,429,600 | 1,029,033,059,600 | |
| R197 On 07/12/2023 Spot Bond | | | 2.13000 | 292.84141 | 2.13000 | 292.65065 | | 0.00 | 0 | 26,571,733,100 | |
| Total R197 SPOT | | | | | | | | 0.00 | 0 | 26,571,733,100 | |
| Total For R197 | | | | | | | | 0.00 | 0 | 26,571,733,100 | |
| R202 On 07/12/2033 Spot Bond | | | 2.15000 | 241.09250 | 2.15000 | 240.93489 | | 1,032,000,000,000.00 | 480,000,000 | 203,420,640,000 | |
| Total R202 SPOT | | | | | | | | 1,032,000,000,000.00 | 480,000,000 | 203,420,640,000 | |
| Total For R202 | | | | | | | | 1,032,000,000,000.00 | 480,000,000 | 203,420,640,000 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.67000 | 98.34089 | 8.68000 | 98.20298 | | 886,277,531,718,000.00 | 102,223,475,400 | 502,160,680,800 | |
| Total R2023 SPOT | | | | | | | | 16,277,531,718,000.00 | 102,223,475,400 | 502,160,680,800 | |
| Total For R2023 | | | | | | | | 16,277,531,718,000.00 | 102,223,475,400 | 502,160,680,800 | |
| R203 On 15/09/2017 Spot Bond | | | 7.75000 | 102.82080 | 7.76000 | 102.72765 | | 41,850,000,000,000.00 | 5,400,000,000 | 533,638,700,000 | |
| Total R203 SPOT | | | | | | | | 11,850,000,000,000.00 | 5,400,000,000 | 533,638,700,000 | |
| Total For R203 | | | | | | | | 11,850,000,000,000.00 | 5,400,000,000 | 533,638,700,000 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.38500 | 93.06998 | 9.38500 | 92.97724 | | 378,499,684,885,000.00 | 253,436,301,000 | 619,233,876,000 | |
| Total R2030 SPOT | | | | | | | | '8,499,684,885,000.00 | 253,436,301,000 | 619,233,876,000 | |
| Total For R2030 | | | | | | | | '8,499,684,885,000.00 | 253,436,301,000 | 619,233,876,000 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.53000 | 91.94855 | 9.53000 | 91.85453 | | 291,727,966,670,000.00 | 30,611,539,000 | 224,952,800,000 | |
| Total R2032 SPOT | | | | | | | | 11,727,966,670,000.00 | 30,611,539,000 | 224,952,800,000 | |
| Total For R2032 | | | | | | | | 11,727,966,670,000.00 | 30,611,539,000 | 224,952,800,000 | |
| R2035 On 28/02/2035 Spot Bond | | | 9.62500 | 96.66409 | 9.62500 | 96.56374 | | 5,837,662,600,000.00 | 606,510,400 | 284,378,255,200 | |
| Total R2035 SPOT | | | | | | | | 5,837,662,600,000.00 | 606,510,400 | 284,378,255,200 | |
| Total For R2035 | | | | | | | | 5,837,662,600,000.00 | 606,510,400 | 284,378,255,200 | |
| R2037 On 31/01/2037 Spot Bond | | | 9.68500 | 93.18712 | 9.68500 | 93.09137 | | 642,344,011,321,000.00 | 169,576,046,600 | 717,750,023,300 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R2037 SPOT | | | | | | | | | 12,344,011,321,000.00 | 169,576,046,600 | 717,750,023,300 |
| Total For R2037 | | | | | | | | | 12,344,011,321,000.00 | 169,576,046,600 | 717,750,023,300 |
| R204 On 21/12/2018 Spot Bond | | | 7.96500 | 100.34306 | 7.97500 | 100.23902 | | | 38,326,253,827,500.00 | 4,811,833,500 | 402,279,431,000 |
| Total R204 SPOT | | | | | | | | | 18,326,253,827,500.00 | 4,811,833,500 | 402,279,431,000 |
| Total For R204 | | | | | | | | | 18,326,253,827,500.00 | 4,811,833,500 | 402,279,431,000 |
| R2040 On 31/01/2040 Spot Bond | | | 9.69000 | 97.48272 | 9.69000 | 97.38251 | | | 314,004,814,344,000.00 | 32,405,037,600 | 314,672,518,800 |
| Total R2040 SPOT | | | | | | | | | 14,004,814,344,000.00 | 32,405,037,600 | 314,672,518,800 |
| Total For R2040 | | | | | | | | | 14,004,814,344,000.00 | 32,405,037,600 | 314,672,518,800 |
| R2044 On 31/01/2044 Spot Bond | | | 9.69000 | 94.74344 | 9.69000 | 94.64604 | | | 392,347,764,662,000.00 | 143,689,139,800 | 532,360,000,000 |
| Total R2044 SPOT | | | | | | | | | 12,347,764,662,000.00 | 143,689,139,800 | 532,360,000,000 |
| Total For R2044 | | | | | | | | | 12,347,764,662,000.00 | 143,689,139,800 | 532,360,000,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.67000 | 93.98723 | 9.67000 | 93.88920 | | | 554,237,238,064,000.00 | 160,727,739,200 | 372,570,369,600 |
| Total R2048 SPOT | | | | | | | | | 14,237,238,064,000.00 | 160,727,739,200 | 372,570,369,600 |
| Total For R2048 | | | | | | | | | 14,237,238,064,000.00 | 160,727,739,200 | 372,570,369,600 |
| R207 On 15/01/2020 Spot Bond | | | 8.17500 | 100.94332 | 8.18500 | 100.82938 | | | 105,734,029,185,000.00 | 12,933,826,200 | 467,152,031,500 |
| Total R207 SPOT | | | | | | | | | 15,734,029,185,000.00 | 12,933,826,200 | 467,152,031,500 |
| Total For R207 | | | | | | | | | 15,734,029,185,000.00 | 12,933,826,200 | 467,152,031,500 |
| R208 On 31/03/2021 Spot Bond | | | 8.33500 | 96.18036 | 8.34500 | 96.06011 | | | 19,583,487,581,000.00 | 2,349,548,600 | 649,774,414,000 |
| Total R208 SPOT | | | | | | | | | 19,583,487,581,000.00 | 2,349,548,600 | 649,774,414,000 |
| Total For R208 | | | | | | | | | 19,583,487,581,000.00 | 2,349,548,600 | 649,774,414,000 |
| R209 On 31/03/2036 Spot Bond | | | 9.56000 | 72.73199 | 9.57000 | 72.58983 | | | 071,015,281,056,000.00 | 216,633,397,600 | 713,485,098,800 |
| Total R209 SPOT | | | | | | | | | 1,015,281,056,000.00 | 216,633,397,600 | 713,485,098,800 |
| Total For R209 | | | | | | | | | 1,015,281,056,000.00 | 216,633,397,600 | 713,485,098,800 |
| R210 On 31/03/2028 Spot Bond | | | 2.12000 | 184.44192 | 2.12000 | 184.32196 | | | 0.00 | 0 | 125,172,900,000 |
| Total R210 SPOT | | | | | | | | | 0.00 | 0 | 125,172,900,000 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 125,172,900,000 |
| R211 On 31/01/2017 Spot Bond | | | 4.00000 | 142.71242 | 4.00000 | 142.59036 | | | 0.00 | 0 | 30,641,350,000 |
| Total R211 SPOT | | | | | | | | | 0.00 | 0 | 30,641,350,000 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 30,641,350,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.13000 | 146.90700 | 2.13000 | 146.81167 | | | 0.00 | 0 | 128,707,400,000 |
| Total R212 SPOT | | | | | | | | | 0.00 | 0 | 128,707,400,000 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 128,707,400,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.39000 | 83.89181 | 9.40000 | 83.73968 | | | 112,672,569,693,000.00 | 11,999,208,700 | 755,331,700,000 |
| Total R213 SPOT | | | | | | | | | 12,672,569,693,000.00 | 11,999,208,700 | 755,331,700,000 |
| Total For R213 | | | | | | | | | 12,672,569,693,000.00 | 11,999,208,700 | 755,331,700,000 |
| R214 On 28/02/2041 Spot Bond | | | 9.62500 | 73.11259 | 9.62500 | 73.03668 | | | 129,989,816,687,500.00 | 13,505,435,500 | 914,168,895,500 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| Total R214 SPOT | | | | | | | | | 29,989,816,687,500.00 | 13,505,435,500 | 314,168,895,500 |
| Total For R214 | | | | | | | | | 29,989,816,687,500.00 | 13,505,435,500 | 314,168,895,500 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 74.84822 | 8.54000 | 74.77947 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 9.05000 | 47.27482 | 9.05000 | 47.22886 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66456 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54411 | | | 0.00 | 0 | 0 |
| Total RCG01C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01C | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.39042 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.21368 | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | 100.00000 | 98.80208 | 100.00000 | 97.77020 | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | 100.00000 | 98.80208 | 100.00000 | 97.77020 | | | 0.00 | 0 | 0 |
| Total RCSB06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03513 | | | 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 | 94.57879 | 100.00000 | 93.63300 | | | 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 | 60.82179 | 100.00000 | 60.23456 | | | 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 | 85.25521 | 100.00000 | 84.48367 | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 38.91091 | 100.00000 | 45.98952 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF01 On 04/09/2017 Spot Bond | | | 100.00000 | 64.72061 | 100.00000 | 64.05561 | | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 11.57212 | 100.00000 | 11.50735 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF03 On 04/04/2018 Spot Bond | | | 100.00000 | 42.96307 | 100.00000 | 42.52162 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF04 On 04/10/2018 Spot Bond | | | 100.00000 | 29.53861 | 100.00000 | 29.23510 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 16.14176 | 100.00000 | 15.97591 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44584 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22886 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80474 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.00102 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 22.12918 | 100.00000 | 21.91079 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24120 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RDFB0 On 30/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.88630 | | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.71510 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02305 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66238 | | | | 0.00 | 0 | 0 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50409 | | | | 0.00 | 0 | 0 |
| Total RDFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87055 | | | | 0.00 | 0 | 0 |
| Total RDFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98424 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | 100.00000 | 43.19811 | 100.00000 | 42.78103 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01296 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86503 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total REBC04 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For REBC04 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.79896 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.95174 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.55142 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.40875 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 41.00527 | 100.00000 | 40.60061 | | | | 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 | 21.70016 | 100.00000 | 21.48602 | | | | 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 | 13.82905 | 100.00000 | 13.69257 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES041 On 02/03/2021 Spot Bond | | | 100.00000 | 10.69166 | 100.00000 | 10.58615 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42415 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.32812 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.58089 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85963 | | | | 0.00 | 0 | 200,000,000 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| RES33 On 12/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.01158 | | | | 0.00 | 0 | 0 |
| Total RES33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES33 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES34 On 25/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.88504 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.89637 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76302 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 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 | | | | 100.00000 | 0.00000 | 96.84230 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 75.87499 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 106.54521 | 12.35000 | 106.40651 | | | | 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 | 19.69089 | 100.00000 | 19.50077 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 22.81604 | 100.00000 | 22.59089 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP08U On 30/04/2020 Spot Bond | | | 100.00000 | 17.59501 | 100.00000 | 17.50893 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.04987 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 48.44938 | | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| RW21 On 21/04/2021 Spot Bond | | | 9.88500 | 102.28973 | 9.88500 | 102.18132 | | | 0.00 | 0 | 9,200,000 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 9,200,000 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 9,200,000 |
| RW23 On 10/12/2023 Spot Bond | | | 10.36000 | 96.48149 | 10.36000 | 96.37446 | | | 0.00 | 0 | 130,000,000 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 130,000,000 |
| RW28 On 10/12/2028 Spot Bond | | | 11.11000 | 95.01640 | 11.11000 | 94.90357 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| S1324L On 30/01/2017 Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.17172 | | | 0.00 | 0 | 0 |
| Total S1324U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For S1324U | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 8.83000 | 101.57065 | 8.83000 | 101.47425 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.76098 | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.88630 | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.90484 | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07688 | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76490 | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.83381 | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.59061 | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.09927 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 12.28000 | 98.33957 | 12.28000 | 98.21016 | | | 0.00 | 0 | 1,830,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 1,830,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 1,830,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.66106 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 12.99959 | 100.00000 | 12.87408 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.39857 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 12.08500 | 102.85507 | 12.08500 | 102.72253 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBK9 On 10/04/2018 Spot Bond | | | 9.47500 | 100.68217 | 9.47500 | 100.57980 | | | 0.00 | 0 | 2,760,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 9.16000 | 101.88436 | 9.16000 | 101.78358 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55226 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 8.28000 | 102.93245 | 8.28000 | 102.84021 | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67197 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01761 | | | | 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 | | | 9.78000 | 101.72164 | 9.78000 | 101.61497 | | | | 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 | | | 10.54500 | 98.43395 | 10.54500 | 98.32224 | | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.27661 | | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98506 | | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49348 | | | | 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 | | | 8.84500 | 101.01646 | 8.84500 | 100.91990 | | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 85.88235 | | | | 0.00 | 0 | 0 |
| Total SBS26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS26U | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 10.58000 | 101.50435 | 10.58000 | 101.39066 | | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59238 | | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.83500 | 100.20321 | 8.83500 | 100.10806 | | | | 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 | | | 10.73500 | 86.09490 | 10.73500 | 85.99549 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02591 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.70500 | 94.87714 | 10.70500 | 94.76848 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44908 | | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26094 | | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 10.76500 | 99.50111 | 10.76500 | 99.38590 | | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63484 | | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38560 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 9.05500 | 100.57346 | 9.05500 | 100.47669 | | | | 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 | | | 10.39500 | 96.87563 | 10.39500 | 96.76897 | | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.94000 | 95.70430 | 10.94000 | 95.59356 | | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 10.11500 | 95.40726 | 10.11500 | 95.30329 | | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.36190 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBS41 On 12/11/2022 Spot Bond | | | 9.81000 | 102.15313 | 9.81000 | 102.04509 | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 10.42500 | 102.72470 | 10.42500 | 102.60941 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 10.63500 | 102.70042 | 10.63500 | 102.58289 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.20985 | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.60242 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.84000 | 107.71507 | 9.84000 | 107.60267 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.60851 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.43000 | 113.06988 | 3.43000 | 271.19174 | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 4.95000 | 141.25307 | 4.95000 | 142.47211 | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 131.68740 | 100.00000 | 130.30600 | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 131.68740 | 100.00000 | 130.30600 | | | 0.00 | 0 | 0 |
| Total SBSI12/R211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12/R211 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 3.70000 | 198.43937 | 3.70000 | 197.25649 | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 58.40291 | 100.00000 | 57.82657 | | | 0.00 | 0 | 0 |
| Total SCM10U 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 SCM10U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.63023 | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.63034 | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 183.26782 | 0.00000 | 82.63494 | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 5.65000 | 127.06163 | 5.65000 | 142.38510 | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 101.62128 | 6.50000 | 101.55008 | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51715 | | | 0.00 | 0 | 0 |
| Total SHS04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS04 | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 9.03000 | 99.99623 | 9.03000 | 99.90152 | | | 0.00 | 0 | 0 |
| Total SHS05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05 | | | | | | | | | 0.00 | 0 | 0 |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 100.12648 | 8.75000 | 100.03446 | | | 0.00 | 0 | 0 |
| Total SHS05/R203 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 SHS05/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15177 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27282 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.36000 | 103.71782 | 9.36000 | 103.61303 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.36411 | | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02303 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02372 | | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 10.24500 | 98.94034 | 10.24500 | 98.83176 | | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02372 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.40339 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29L On 03/12/2018 Spot Bond | | | 100.00000 | 29.61687 | 100.00000 | 29.32458 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.73000 | 101.80747 | 9.73000 | 101.70239 | | | | 0.00 | 0 | 0 |
| Total SLI3 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 SLI3 | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.19187 | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.13483 | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.16509 | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18358 | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.19552 | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28222 | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.30743 | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.96000 | 102.01628 | 8.96000 | 101.91752 | | 68,096,000,000,000.00 | 7,600,000,000 | 3,770,000,000 | |
| Total SNT01 SPOT | | | | | | | | 68,096,000,000,000.00 | 7,600,000,000 | 3,770,000,000 | |
| Total For SNT01 | | | | | | | | 68,096,000,000,000.00 | 7,600,000,000 | 3,770,000,000 | |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.13215 | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 11.38000 | 49.94820 | 11.38000 | 104.23192 | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SPDA1 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.99048 | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07845 | | | 0.00 | 0 | 0 |
| Total SPDA4 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 SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.93376 | | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.95486 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94490 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.97299 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97385 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 09/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56116 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59087 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80718 | | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 10.12500 | 96.07670 | 10.12500 | 95.97247 | | | | 0.00 | 0 | 300,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SSN00: On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.75266 | | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04887 | | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68508 | | | | 0.00 | 0 | 0 |
| Total SSN003 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 SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.91500 | 91.00008 | 9.91500 | 90.90336 | | | | 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 | | | 9.91500 | 91.00008 | 9.91500 | 90.90336 | | | | 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 | | | 9.60500 | 97.31229 | 9.60500 | 97.21311 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27874 | | | | 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 | | | 8.64000 | 102.22796 | 8.64000 | 102.13246 | | | | 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 | | | 2.95000 | 119.29809 | 2.95000 | 119.66482 | | | | 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 | | | 9.61500 | 97.45009 | 9.61500 | 97.34957 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 26/08/2018 Spot Bond | | | 8.50000 | 100.77809 | 8.50000 | 100.61902 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.98500 | 97.47179 | 10.98500 | 97.35731 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 11.27000 | 72.53472 | 11.27000 | 72.44690 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.75533 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.77681 | | | | 0.00 | 0 | 0 |
| Total SSN026 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 SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04808 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.10491 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.67359 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.27657 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.72646 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11597 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.98694 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.79383 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 104.16588 | 9.55000 | 104.06030 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 16/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.05853 | | | | 0.00 | 0 | 0 |
| Total SSN039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN039 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 11/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.96716 | | | | 0.00 | 0 | 0 |
| Total SSN040 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 SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 13/10/2023 Spot Bond | | | 10.08000 | 100.80165 | 10.08000 | 100.69277 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 03/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.91500 | 97.05474 | 9.91500 | 96.95159 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A1C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.94958 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.98651 | | | | 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 | | | 9.83500 | 93.26075 | 9.83500 | 101.35717 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A1C On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94697 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98548 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.73500 | 106.33442 | 9.73500 | 105.58632 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91052 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94697 | | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A14 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98340 | | | | 0.00 | 0 | 0 |
| Total T13A15 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 T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.83500 | 105.18016 | 9.83500 | 104.87875 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A18 On 25/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97069 | | | | 0.00 | 0 | 0 |
| Total T13A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A18 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99697 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 9.78500 | 100.61507 | 9.78500 | 103.30810 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66226 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22718 | | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.83294 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.84393 | | | | 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 | | | | 100.00000 | 0.00000 | 99.84030 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS138 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45534 | | | | 0.00 | 0 | 0 |
| Total TFS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS138 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS139 On 27/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78246 | | | | 0.00 | 0 | 2,489,583,400 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51531 | | | | 0.00 | 0 | 0 |
| Total TFS141 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 TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56666 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS143 On 17/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97997 | | | | 0.00 | 0 | 0 |
| Total TFS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS143 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | | 100.00000 | 0.00000 | 101.89900 | | | | 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 | 103.59019 | 7.83000 | 103.50374 | | | | 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 | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | | 100.00000 | 0.00000 | 101.78108 | | | | 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 | | | 7.39000 | 96.15184 | 7.39000 | 103.30721 | | | | 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 | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | | 100.00000 | 0.00000 | 101.78108 | | | | 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 | 96.26730 | 7.16000 | 103.20447 | | | | 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 | | | | 100.00000 | 0.00000 | 101.87865 | | | | 0.00 | 0 | 0 |
| Total TH10B1 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 TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87069 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 102.06180 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.03593 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 102.81744 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.72803 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.72929 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.79302 | | | | 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 | 104.00213 | 8.73000 | 103.73683 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.57996 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.78107 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 9.97500 | 85.50343 | 9.97500 | 101.17280 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.48200 | | | | 0.00 | 0 | 0 |
| Total TH11A7 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 TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Aε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.78107 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.88263 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Bε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.86072 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Bζ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.85276 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.05781 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Cε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.04984 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Cζ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.98018 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.67830 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Dε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.68625 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Dζ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.64651 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.93903 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12Aε On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96541 | | | | 0.00 | 0 | 0 |
| Total TH12A2 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 TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | 9.78500 | 101.52707 | 9.78500 | 101.83887 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.94958 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.98651 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | 9.69500 | 100.48443 | 9.69500 | 100.38108 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94430 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98651 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/02/2048 Spot Bond | | | 9.80500 | 88.55603 | 9.80500 | 99.52836 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03396 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.03396 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03396 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.03396 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11825 | | | | 0.00 | 0 | 0 |
| Total TH12C1 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 TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11825 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11825 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.11720 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45973 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.45973 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59092 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.45344 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92531 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94853 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.98643 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 9.93500 | 101.55890 | 9.93500 | 101.45193 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92636 | | | | 0.00 | 0 | 0 |
| Total TH13A5 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 TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94959 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A6 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.47351 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | 9.82500 | 102.22075 | 9.82500 | 102.81889 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91052 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03386 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03491 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.04057 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01979 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 25/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03070 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.10758 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11601 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.09245 | | | | 0.00 | 0 | 0 |
| Total TH13C3 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 TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11318 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16546 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45417 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45417 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45360 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43820 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.47513 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97816 | | | | 0.00 | 0 | 0 |
| Total TH14A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06532 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.09882 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 9.88500 | 101.98686 | 9.88500 | 101.87818 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.16955 | | | | 0.00 | 0 | 0 |
| Total TH14B1 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 TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22747 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.57410 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 101.72332 | | | | 0.00 | 0 | 0 |
| Total TH9A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A12 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 101.81293 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 101.06155 | 6.96687 | 101.06155 | 6.89897 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A2 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A3 On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A6 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A7 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A7 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 THE9A7 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 101.93240 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 102.18117 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.74783 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.90500 | 95.03840 | 9.90500 | 94.90192 | | | | 0.00 | 0 | 15,500,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 15,500,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 15,500,000 |
| TL20/R: On 22/02/2020 Spot Bond | | | 100.00000 | 21.60425 | 100.00000 | 21.44122 | | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 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 | | | 8.53000 | 101.84470 | 8.53000 | 101.75074 | | | | 0.00 | 0 | 29,967,618,178 |
| Total TN17 SPOT | | | | | | | | | | 0.00 | 0 | 29,967,618,178 |
| Total For TN17 | | | | | | | | | | 0.00 | 0 | 29,967,618,178 |
| TN17/R: On 14/11/2017 Spot Bond | | | 100.00000 | 55.45998 | 100.00000 | 54.96524 | | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 9.78500 | 105.27889 | 9.78500 | 105.16781 | | | | 0.00 | 0 | 41,582,000,000 |
| Total TN20 SPOT | | | | | | | | | | 0.00 | 0 | 41,582,000,000 |
| Total For TN20 | | | | | | | | | | 0.00 | 0 | 41,582,000,000 |
| TN20/R: On 17/09/2020 Spot Bond | | | 100.00000 | 17.82196 | 100.00000 | 17.66298 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total TN20/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 6.69103 | 100.00000 | 6.62643 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 10.55500 | 102.87282 | 10.55500 | 102.75597 | | | | 0.00 | 0 | 23,594,700,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 23,594,700,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 23,594,700,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 12.64641 | 100.00000 | 12.53360 | | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.93500 | 95.62687 | 10.93500 | 95.51627 | | | | 0.00 | 0 | 27,080,000,000 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 27,080,000,000 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 27,080,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.93080 | 100.00000 | 12.81732 | | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| TN27 On 14/11/2027 Spot Bond | | | 10.94500 | 88.39362 | 10.94500 | 88.28960 | | | | 0.00 | 0 | 9,900,000,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 9,900,000,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 9,900,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.96845 | 100.00000 | 9.87953 | | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.43000 | 96.06999 | 11.43000 | 95.95271 | | | | 0.00 | 0 | 8,800,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 8,800,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 8,800,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 123.08901 | 8.00000 | 122.98295 | | | | 0.00 | 0 | 0 |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| TN40 On 09/10/2040 Spot Bond | | | 11.76500 | 94.44451 | 11.76500 | 94.32594 | | | | 0.00 | 0 | 4,000,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.50479 | 10.75000 | 102.38690 | | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98869 | | | | 0.00 | 0 | 5,347,200 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 5,347,200 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 5,347,200 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.28953 | | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.05162 | | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.47197 | | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.11898 | | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.14337 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.17993 | | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 104.22600 | 10.00000 | 104.11700 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88104 | | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86577 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA03 On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.79699 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA05 On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73073 | | | | 0.00 | 0 | 0 |
| Total TPDA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA06 On 30/11/2020 Spot Bond | | | 9.84500 | 99.79453 | 9.84500 | 99.68861 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.08034 | 10.00000 | 99.97323 | | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 100.07835 | 9.75000 | 99.97390 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 10.07776 | 100.00000 | 9.97421 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.38958 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A1 On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.40712 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A2 On 14/12/2020 Spot Bond | | | 10.08500 | 99.19599 | 10.08500 | 98.90149 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A3 On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39001 | | | | 0.00 | 0 | 0 |
| Total TRA2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A4 On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40712 | | | | 0.00 | 0 | 0 |
| Total TRA2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A5 On 14/12/2020 Spot Bond | | | 9.88500 | 99.93581 | 9.88500 | 99.60571 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.43501 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B:On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.44573 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.49070 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C:On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.50780 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.61863 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D:On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.61863 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.42256 | | | | 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 | 8.14501 | 100.00000 | 8.06463 | | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4:On 14/06/2024 Spot Bond | | | 100.00000 | 8.66961 | 100.00000 | 8.58406 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.41156 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2:On 14/06/2024 Spot Bond | | | 100.00000 | 8.98438 | 100.00000 | 8.89572 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.41371 | | | | 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 | 9.24668 | 100.00000 | 9.15543 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.47386 | | | | 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 | 12.44677 | 100.00000 | 12.32395 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.60645 | | | | 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 | 15.96164 | 100.00000 | 15.80412 | | | | 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 | 20.02304 | 100.00000 | 19.82972 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 4.10928 | 100.00000 | 4.06960 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.25035 | | | | 0.00 | 0 | 0 |
| Total TSP202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP202 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP203 On 16/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.94758 | | | | 0.00 | 0 | 0 |
| Total TSP203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP203 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP205 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.59169 | | | | 0.00 | 0 | 0 |
| Total TSP205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP205 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP206 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.30477 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TSP206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP206 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP207 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.33050 | | | | 0.00 | 0 | 0 |
| Total TSP207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP207 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP209 On 11/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.03405 | | | | 0.00 | 0 | 0 |
| Total TSP209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP209 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP210 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.71296 | | | | 0.00 | 0 | 0 |
| Total TSP210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP210 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP211 On 08/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.40796 | | | | 0.00 | 0 | 0 |
| Total TSP211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP211 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP213 On 22/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.12291 | | | | 0.00 | 0 | 0 |
| Total TSP213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP213 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP214 On 05/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89126 | | | | 0.00 | 0 | 0 |
| Total TSP214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP214 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP215 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.80915 | | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP216 On 19/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.56741 | | | | 0.00 | 0 | 0 |
| Total TSP216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP216 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 20/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54532 | | | | 0.00 | 0 | 0 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP218 On 03/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.20541 | | | | 0.00 | 0 | 0 |
| Total TSP218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP218 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP219 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 94.92462 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO011 On 28/08/2019 Spot Bond | | | 100.00000 | 20.52083 | 100.00000 | 20.32270 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63130 | | | | 0.00 | 0 | 0 |
| Total TWC187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC187 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 15/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98537 | | | | 0.00 | 0 | 0 |
| Total TWC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC193 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94126 | | | | 0.00 | 0 | 0 |
| Total TWC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC195 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85017 | | | | 0.00 | 0 | 0 |
| Total TWC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC197 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69313 | | | | 0.00 | 0 | 0 |
| Total TWC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC201 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 13/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74383 | | | | 0.00 | 0 | 0 |
| Total TWC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC202 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 07/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78435 | | | | 0.00 | 0 | 0 |
| Total TWC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC203 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 13/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.69861 | | | | 0.00 | 0 | 0 |
| Total TWC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC204 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 20/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38136 | | | | 0.00 | 0 | 0 |
| Total TWC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC205 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 16/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65772 | | | | 0.00 | 0 | 0 |
| Total TWC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC206 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 18/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50701 | | | | 0.00 | 0 | 0 |
| Total TWC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC207 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 20/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35631 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TWC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC208 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 07/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05491 | | | | 0.00 | 0 | 0 |
| Total TWC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC210 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99032 | | | | 0.00 | 0 | 0 |
| Total TWC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC211 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 15/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94835 | | | | 0.00 | 0 | 0 |
| Total TWC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC212 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68804 | | | | 0.00 | 0 | 0 |
| Total TWC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC213 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66739 | | | | 0.00 | 0 | 0 |
| Total TWC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC215 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21288 | | | | 0.00 | 0 | 0 |
| Total TWC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC216 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.99500 | 105.95969 | 9.99500 | 105.84556 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.93500 | 105.72828 | 10.93500 | 105.60398 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 9.13705 | 100.00000 | 8.73967 | | | | 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 | 9.03798 | 100.00000 | 8.95073 | | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.31076 | 100.00000 | 9.22086 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 9.63747 | 100.00000 | 9.54443 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.37762 | 100.00000 | 10.82928 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 10.39036 | 100.00000 | 11.91122 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 10.45784 | 100.00000 | 10.61917 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.93390 | 100.00000 | 8.54467 | | | | 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 | 8.93868 | 100.00000 | 8.85238 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.08029 | 100.00000 | 8.99263 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 9.38717 | 100.00000 | 9.29653 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.11534 | 100.00000 | 10.55632 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 10.20584 | 100.00000 | 9.23460 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 10.25766 | 100.00000 | 10.42247 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC17 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.70137 | | | | 0.00 | 0 | 0 |
| Total VKC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC17 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC18 On 29/03/2017 Spot Bond | | | | 100.99050 | 0.00000 | 102.12957 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VKC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC18 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 38.93279 | 100.00000 | 45.98093 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.28203 | | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04522 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.26366 | | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54958 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02349 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.59930 | 100.00000 | 8.22350 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.66873 | 100.00000 | 8.58504 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.55356 | 100.00000 | 10.45166 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 5.47205 | 100.00000 | 5.41921 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.16923 | 100.00000 | 10.61241 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 10.20739 | 100.00000 | 11.70276 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 10.13477 | 100.00000 | 10.30171 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.39616 | 100.00000 | 8.02850 | | | | 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 | 8.56944 | 100.00000 | 8.48669 | | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.78426 | 100.00000 | 10.68015 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 5.22173 | 100.00000 | 5.17132 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.84706 | 100.00000 | 10.27714 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 24/07/2024 Spot Bond | | | 100.00000 | 9.96298 | 100.00000 | 11.42430 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 9.88892 | 100.00000 | 10.06012 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00126 | 100.00000 | 0.00124 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2029 Spot Bond | | | 100.00000 | 9.78194 | 100.00000 | 10.38487 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.71000 | 248.99581 | 2.71000 | 248.81871 | | | | 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 | | | 8.24500 | 101.18575 | 8.24500 | 101.09730 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------------|------------------------|------------------------|
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2/f On 28/05/2017 Spot Bond | | | 100.00000 | 74.78921 | 100.00000 | 74.20720 | | | | 0.00 | 0 | 0 |
| Total WSP2/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.53500 | 101.87053 | 8.53500 | 101.77649 | | | | 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 | | | 8.82500 | 101.38424 | 8.82500 | 101.28754 | | | | 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 | | | 9.09500 | 100.54084 | 9.09500 | 100.44208 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 12.32180 | 100.00000 | 12.21188 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.92000 | 80.84531 | 7.92000 | 80.77596 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 14,831,145,448,708,000.001 | 598,675,376,200 | 502,730,582,920 |
| Total for SPOT : | | | | | | | | | | 14,831,145,448,708,000.00 | 598,675,376,200 | 502,730,582,920 |
| Total Futures | | | | | | | | | | 14,831,145,703,544,900.00 | 598,675,378,938 | 502,731,385,000 |
| Total Options | | | | | | | | | | 0.00 | 0 | 36,955 |
| Grand Total: | | | | | | | | | | 14,831,145,703,544,900.00 | 598,675,378,938 | 502,731,421,955 |