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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2017

| 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 04/05/2017 Bond Future | | | 10.51589 | 77.78948 | 10.13634 | 80.25681 | | | 0.00 | 0 | 9,466 |
| ES33 On 03/08/2017 Bond Future | | | 10.59697 | 79.27591 | 10.20502 | 81.79014 | | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | | | 10.67748 | 77.03940 | 10.27242 | 79.60391 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 04/05/2017 Bond Future | 10.55 | Call | | | 2,683.42000 | 2.68342 | 216,090 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.56 | Call | | | 2,746.60000 | 2.74660 | 279,270 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.56 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.54 | Call | | | 2,620.17000 | 2.62017 | 152,840 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.54 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Put | | | 0.00000 | 0.00000 | 421,050 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Call | | | 2,156.27000 | 2.15627 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Put | | | 0.00000 | 0.00000 | 357,960 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Call | | | 2,219.28000 | 2.21928 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 294,950 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Call | | | 2,093.18000 | 2.09318 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.66 | Call | | | 2,456.43000 | 2.45643 | 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 | 02/11/2017 | Bond Future | 10.66 | Put | | | 0.00000 | 0.00000 | 108,080 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.67 | Call | | | 2,518.29000 | 2.51829 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.67 | Put | | | 0.00000 | 0.00000 | 46,220 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.68 | Call | | | 2,580.07000 | 2.58007 | 15,560 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 | On | 04/05/2017 | Bond Future | | | 10.66691 | 81.52087 | 10.28731 | 84.36413 | | | 0.00 | 0 | 8,777 |
| ES42 | On | 03/08/2017 | Bond Future | | | 10.74668 | 83.07865 | 10.35501 | 85.97599 | | | 0.00 | 0 | 0 |
| ES42 | On | 02/11/2017 | Bond Future | | | 10.82493 | 80.44762 | 10.42038 | 83.40288 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| I2025 | On | 04/05/2017 | Bond Future | | | 129.33674 | 129.33674 | 129.33986 | 129.33986 | | | 0.00 | 0 | 3,234 |
| I2025 | On | 03/08/2017 | Bond Future | | | 130.48599 | 130.48599 | 130.48896 | 130.48896 | | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | | | 133.07788 | 133.07788 | 133.08248 | 133.08248 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,234 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Put | | | 3,220.14000 | 3.22014 | 3,223,260 | | 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 | | | 3,230.14000 | 3.23014 | 3,233,260 | | 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 | 04/05/2017 | Bond Future | 132.58 | Put | | | 3,240.14000 | 3.24014 | 3,243,260 | | 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 | 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 | | | 3,481.04000 | 3.48104 | 3,484,010 | | 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 | | | 3,491.04000 | 3.49104 | 3,494,010 | | 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 | | | 3,471.04000 | 3.47104 | 3,474,010 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Call | | | 122.48000 | 0.12248 | 117,880 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Call | | | 112.48000 | 0.11248 | 107,880 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Call | | | 102.48000 | 0.10248 | 97,880 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,234 |
| I2029 | On | 04/05/2017 | Bond Future | | | 100.73411 | 100.73411 | 100.73634 | 100.73634 | | | 0.00 | 0 | 2,272 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,272 |
| I2029 | On | 04/05/2017 | Bond Future | 100.66 | Call | | | 76.34000 | 0.07634 | 74,110 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2029 | On | 04/05/2017 | Bond Future | 100.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2029 | On | 04/05/2017 | Bond Future | 100.67 | Call | | | 66.34000 | 0.06634 | 64,110 | | 0.00 | 0 | 0 |
| I2029 | On | 04/05/2017 | Bond Future | 100.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2029 | On | 04/05/2017 | Bond Future | 100.65 | Call | | | 86.34000 | 0.08634 | 84,110 | | 0.00 | 0 | 0 |
| I2029 | On | 04/05/2017 | Bond Future | 100.65 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2029 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,272 |
| I2033 | On | 04/05/2017 | Bond Future | | | 106.63947 | 106.63947 | 106.64206 | 106.64206 | | | 0.00 | 0 | 5,778 |
| I2033 | On | 03/08/2017 | Bond Future | | | 108.69641 | 108.69641 | 108.69871 | 108.69871 | | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | | | 109.76507 | 109.76507 | 109.76881 | 109.76881 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 5,778 |
| 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 | | | 4,207.94000 | 4.20794 | 4,210,530 | | 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 | | | 4,187.94000 | 4.18794 | 4,190,530 | | 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 | 04/05/2017 | Bond Future | 110.84 | Put | | | 4,197.94000 | 4.19794 | 4,200,530 | | 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 | | | 4,431.29000 | 4.43129 | 4,433,590 | | 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 | | | 4,441.29000 | 4.44129 | 4,443,590 | | 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 | | | 4,421.29000 | 4.42129 | 4,423,590 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 311.19000 | 0.31119 | 314,930 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Put | | | 321.19000 | 0.32119 | 324,930 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Put | | | 301.19000 | 0.30119 | 304,930 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 5,778 |
| I2038 | On | 04/05/2017 | Bond Future | | | 133.48581 | 133.48581 | 133.48911 | 133.48911 | | | 0.00 | 0 | 20,553 |
| I2038 | On | 03/08/2017 | Bond Future | | | 134.54701 | 134.54701 | 134.55009 | 134.55009 | | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | | | 137.21950 | 137.21950 | 137.22436 | 137.22436 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 20,553 |
| 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 | | | 6,290.89000 | 6.29089 | 6,294,190 | | 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 | | | 6,300.89000 | 6.30089 | 6,304,190 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | 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 | 04/05/2017 | Bond Future | 139.77 | Put | | | 6,280.89000 | 6.28089 | 6,284,190 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Put | | | 6,609.91000 | 6.60991 | 6,612,990 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 6,619.91000 | 6.61991 | 6,622,990 | | 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 | | | 6,629.91000 | 6.62991 | 6,632,990 | | 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 | 02/11/2017 | Bond Future | 136.81 | Call | | | 414.36000 | 0.41436 | 409,500 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Call | | | 404.36000 | 0.40436 | 399,500 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Call | | | 424.36000 | 0.42436 | 419,500 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 20,553 |
| I2046 | On | 04/05/2017 | Bond Future | | | 131.59147 | 131.59147 | 131.59448 | 131.59448 | | | 0.00 | 0 | 20,203 |
| I2046 | On | 03/08/2017 | Bond Future | | | 134.12946 | 134.12946 | 134.13247 | 134.13247 | | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | | | 135.18943 | 135.18943 | 135.19413 | 135.19413 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 20,203 |
| 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 | | | 6,735.52000 | 6.73552 | 6,738,530 | | 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 | | | 6,745.52000 | 6.74552 | 6,748,530 | | 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 | | | 6,725.52000 | 6.72552 | 6,728,530 | | 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 | | | 7,047.53000 | 7.04753 | 7,050,540 | | 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 | | | 7,057.53000 | 7.05753 | 7,060,540 | | 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 | | | 7,037.53000 | 7.03753 | 7,040,540 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Put | | | 1,115.87000 | 1.11587 | 1,120,570 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Put | | | 1,125.87000 | 1.12587 | 1,130,570 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Put | | | 1,105.87000 | 1.10587 | 1,110,570 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 20,203 |
| I2050 | On | 04/05/2017 | Bond Future | | | 141.06472 | 141.06472 | 142.54281 | 142.54281 | | | 0.00 | 0 | 24,094 |

| 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 | 03/08/2017 | Bond Future | | | 142.10682 | 142.10682 | 143.61326 | 143.61326 | | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | | | 144.92965 | 144.92965 | 146.46751 | 146.46751 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 24,094 |
| 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 | | | 5,297.19000 | 5,297.19 | 6,775,280 | | 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 | | | 5,307.19000 | 5,307.19 | 6,785,280 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | Put | | | 5,287.19000 | 5,287.19 | 6,765,280 | | 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 | | | 5,616.74000 | 5,616.74 | 7,123,180 | | 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 | | | 5,626.74000 | 5,626.74 | 7,133,180 | | 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 | | | 5,606.74000 | 5,606.74 | 7,113,180 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Call | | | 1,807.51000 | 1,807.51 | 269,650 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Call | | | 1,797.51000 | 1,797.51 | 259,650 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Call | | | 1,817.51000 | 1,817.51 | 279,650 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 24,094 |
| R186 | On | 04/05/2017 | Bond Future | | | 8.74018 | 115.28081 | 8.36887 | 117.88111 | | 7.96 | 211,655,567.16 | 1,836 | 111,594 |
| R186 | On | 03/08/2017 | Bond Future | | | 8.78095 | 112.18078 | 8.39440 | 114.83035 | | 8.22 | 14,920,043.74 | 133 | 133 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.81429 | 114.38310 | 8.41142 | 117.08613 | | 8.06 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 226,575,610.90 | 1,969 | 111,727 |
| R186 | On | 04/05/2017 | Bond Future | 8.44 | Put | | | 1,012.44000 | 1,012.44 | 2,519,120 | 7.94 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.44 | Call | | | 1,516.80000 | 1,516.80 | 423,180 | 7.94 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.98 | Call | | | 4,375.92000 | 4,375.92 | 2,205,320 | 8.25 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.98 | Put | | | 138.27000 | 0.13827 | 567,970 | 8.25 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.94 | Call | | | 4,131.13000 | 4,131.13 | 2,016,830 | 8.22 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 9.20 | Call | | | 5,761.30000 | 5,761.30 | 3,361,530 | 8.38 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 9.20 | Put | | | 49.92000 | 0.04992 | 250,450 | 8.38 | 0.00 | 0 | 5,209 |
| R186 | On | 04/05/2017 | Bond Future | 8.70 | Put | | | 425.49000 | 0.42549 | 1,344,290 | 8.08 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.70 | Call | | | 2,748.26000 | 2,748.26 | 1,066,760 | 8.08 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.95 | Call | | | 4,192.05000 | 4,192.05 | 2,063,230 | 8.23 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Put | | | 202.76000 | 0.20276 | 765,770 | 8.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Put | | | 194.51000 | 0.19451 | 741,530 | 8.20 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Call | | | 3,949.64000 | 3,949.64 | 1,880,660 | 8.21 | 0.00 | 0 | 0 |

| 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 | 04/05/2017 | Bond Future | 8.91 | Put | | | 186.55000 | 0.18655 | 717,870 | 8.21 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Call | | | 3,829.76000 | 3.82976 | 1,792,470 | 8.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.95 | Put | | | 157.44000 | 0.15744 | 628,920 | 8.23 | 0.00 | 0 | 5,209 |
| R186 | On | 04/05/2017 | Bond Future | 8.94 | Put | | | 164.32000 | 0.16432 | 650,320 | 8.22 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Call | | | 3,889.58000 | 3.88958 | 1,836,300 | 8.20 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 4,520.72000 | 4.52072 | 2,743,490 | 8.48 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 938.24000 | 0.93824 | 1,810,580 | 8.48 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 4,570.49000 | 4.57049 | 2,782,280 | 8.49 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 6,811.04000 | 6.81104 | 4,635,440 | 8.74 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 409.22000 | 0.40922 | 883,190 | 8.74 | 0.00 | 0 | 750 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Call | | | 4,177.43000 | 4.17743 | 2,479,010 | 8.43 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 921.32000 | 0.92132 | 1,782,680 | 8.49 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 4,471.15000 | 4.47115 | 2,704,980 | 8.47 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Put | | | 1,063.28000 | 1.06328 | 2,014,430 | 8.43 | 0.00 | 0 | 750 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 955.41000 | 0.95541 | 1,838,810 | 8.47 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 7,662.13000 | 7.66213 | 5,384,370 | 8.83 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 299.65000 | 0.29965 | 671,460 | 8.83 | 0.00 | 0 | 6,500 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 4,900.79000 | 4.90079 | 3,223,310 | 8.30 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 1,633.79000 | 1.63379 | 2,659,340 | 8.30 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 4,811.05000 | 4.81105 | 3,151,590 | 8.29 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 1,675.30000 | 1.67530 | 2,718,870 | 8.29 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 4,855.84000 | 4.85584 | 3,187,340 | 8.29 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 1,654.44000 | 1.65444 | 2,688,970 | 8.29 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 19,918 |
| Total For R186 | | | | | | | | | | | | 226,575,610.90 | 1,969 | 131,645 |
| R197 | On | 04/05/2017 | Bond Future | | | 301.13301 | 301.13301 | 301.14068 | 301.14068 | | | 0.00 | 0 | 1,063 |
| R197 | On | 03/08/2017 | Bond Future | | | 299.98872 | 299.98872 | 299.99601 | 299.99601 | | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | | | 305.94755 | 305.94755 | 305.95860 | 305.95860 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,063 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Put | | | 7,439.32000 | 7.43932 | 7,446,990 | | 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 | | | 7,449.32000 | 7.44932 | 7,456,990 | | 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 | | | 7,459.32000 | 7.45932 | 7,466,990 | | 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 | 03/08/2017 | Bond Future | 308.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Put | | | 8,063.99000 | 8.06399 | 8,071,280 | | 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 | | | 8,073.99000 | 8.07399 | 8,081,280 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | 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 | 308.05 | Put | | | 8,053.99000 | 8.05399 | 8,061,280 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Call | | | 788.60000 | 0.78860 | 777,550 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Call | | | 808.60000 | 0.80860 | 797,550 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Call | | | 798.60000 | 0.79860 | 787,550 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,063 |
| R202 | On | 04/05/2017 | Bond Future | | | 246.84109 | 246.84109 | 248.12737 | 248.12737 | | | 0.00 | 0 | 33,747 |
| R202 | On | 03/08/2017 | Bond Future | | | 247.90919 | 247.90919 | 249.22007 | 249.22007 | | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | | | 252.83330 | 252.83330 | 254.17333 | 254.17333 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 33,747 |
| 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 | | | 8,592.63000 | 8.59263 | 9,878,910 | | 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 | | | 8,602.63000 | 8.60263 | 9,888,910 | | 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 | | | 8,582.63000 | 8.58263 | 9,868,910 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Put | | | 9,139.93000 | 9.13993 | 10,450,810 | | 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 | | | 9,149.93000 | 9.14993 | 10,460,810 | | 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 | | | 9,129.93000 | 9.12993 | 10,440,810 | | 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 | 02/11/2017 | Bond Future | 253.90 | Call | | | 273.33000 | 0.27333 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Put | | | 0.00000 | 0.00000 | 1,066,700 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Call | | | 263.33000 | 0.26333 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Put | | | 0.00000 | 0.00000 | 1,076,700 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Call | | | 283.33000 | 0.28333 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 0.00000 | 0.00000 | 1,056,700 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 33,747 |
| R2023 | On | 04/05/2017 | Bond Future | | | 8.24827 | 99.19199 | 7.92598 | 100.64964 | | 5.70 | 0.00 | 0 | 19,183 |
| R2023 | On | 03/08/2017 | Bond Future | | | 8.27302 | 101.08735 | 7.93287 | 102.57258 | | 5.52 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | | | 8.29346 | 99.14008 | 7.93338 | 100.65565 | | 4.98 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 19,183 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Call | | | 3,031.31000 | 3.03131 | 1,741,670 | 5.94 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Put | | | 56.78000 | 0.05678 | 224,790 | 5.94 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Call | | | 3,072.54000 | 3.07254 | 1,776,750 | 5.94 | 0.00 | 0 | 0 |

| 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 | 8.60 | Put | | | 54.06000 | 0.05406 | 215,920 | 5.94 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Call | | | 3,113.86000 | 3.11386 | 1,812,100 | 5.94 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Put | | | 51.45000 | 0.05145 | 207,340 | 5.94 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 3,252.15000 | 3.25215 | 2,151,030 | 5.73 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 407.40000 | 0.40740 | 791,510 | 5.73 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 3,286.40000 | 3.28640 | 2,179,560 | 5.74 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 399.14000 | 0.39914 | 777,530 | 5.74 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 3,218.19000 | 3.21819 | 2,122,900 | 5.73 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 415.98000 | 0.41598 | 805,920 | 5.73 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 3,234.54000 | 3.23454 | 2,184,600 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 615.37000 | 0.61537 | 1,081,000 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 3,265.66000 | 3.26566 | 2,210,320 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 605.39000 | 0.60539 | 1,065,620 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 3,296.65000 | 3.29665 | 2,235,920 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 595.29000 | 0.59529 | 1,050,130 | 5.15 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 19,183 |
| R203 | On | 04/05/2017 | Bond Future | | | 7.40382 | 101.46985 | 7.15829 | 101.55572 | | 0.28 | 0.00 | 0 | 31,101 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 31,101 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Call | | | 8.83000 | 0.00883 | 0,880 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Put | | | 92.32000 | 0.09232 | 170,240 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Call | | | 9.47000 | 0.00947 | 0,980 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Put | | | 89.45000 | 0.08945 | 166,830 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Call | | | 8.13000 | 0.00813 | 0,770 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Put | | | 95.13000 | 0.09513 | 173,640 | 0.27 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 31,101 |
| R2030 | On | 04/05/2017 | Bond Future | | | 9.13237 | 93.72265 | 8.75728 | 96.40146 | | | 0.00 | 0 | 31,886 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.18050 | 91.50677 | 8.79259 | 94.23653 | | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.21823 | 93.30339 | 8.81730 | 96.08781 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 31,886 |
| R2030 | On | 04/05/2017 | Bond Future | 9.33 | Call | | | 4,048.13000 | 4.04813 | 1,369,320 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.34 | Call | | | 4,116.66000 | 4.11666 | 1,437,850 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.32 | Call | | | 3,979.53000 | 3.97953 | 1,300,720 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 3,752.76000 | 3.75276 | 1,023,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 3,820.63000 | 3.82063 | 1,090,870 | | 0.00 | 0 | 0 |

| 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 | 03/08/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 3,888.42000 | 3.88842 | 1,158,660 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 3,741.97000 | 3.74197 | 957,550 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 3,607.73000 | 3.60773 | 823,310 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 3,674.89000 | 3.67489 | 890,470 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 31,886 |
| R2032 | On | 04/05/2017 | Bond Future | | | 9.29644 | 92.51546 | 8.91673 | 95.42610 | | 11.66 | 0.00 | 0 | 22,637 |
| R2032 | On | 03/08/2017 | Bond Future | | | 9.34309 | 94.28324 | 8.95142 | 97.24922 | | 11.59 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | | | 9.38588 | 91.97525 | 8.98156 | 95.00065 | | 11.48 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 22,637 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Call | | | 4,322.09000 | 4.32209 | 2,066,110 | 12.03 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Put | | | 270.83000 | 0.27083 | 925,490 | 12.03 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 4,385.66000 | 4.38566 | 2,112,760 | 12.04 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 260.83000 | 0.26083 | 898,570 | 12.04 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Call | | | 4,258.75000 | 4.25875 | 2,019,980 | 12.02 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Put | | | 281.14000 | 0.28114 | 953,010 | 12.02 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 4,957.19000 | 4.95719 | 3,031,510 | 11.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 1,277.97000 | 1.27797 | 2,318,270 | 11.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 5,009.51000 | 5.00951 | 3,072,090 | 11.95 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 1,257.15000 | 1.25715 | 2,285,710 | 11.95 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 4,905.07000 | 4.90507 | 2,991,200 | 11.93 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 1,299.08000 | 1.29908 | 2,351,190 | 11.93 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 5,661.45000 | 5.66145 | 3,758,670 | 11.87 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 1,879.44000 | 1.87944 | 3,002,060 | 11.87 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 5,710.75000 | 5.71075 | 3,798,400 | 11.88 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 1,856.54000 | 1.85654 | 2,969,590 | 11.88 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 5,612.31000 | 5.61231 | 3,719,150 | 11.86 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 1,902.57000 | 1.90257 | 3,034,810 | 11.86 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 22,637 |
| R2035 | On | 04/05/2017 | Bond Future | | | 9.47702 | 96.53271 | 9.10762 | 99.63364 | | | 0.00 | 0 | 8,250 |
| R2035 | On | 03/08/2017 | Bond Future | | | 9.52518 | 98.37728 | 9.14456 | 101.53718 | | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.57175 | 95.80611 | 9.17936 | 99.02923 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 8,250 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Call | | | 3,614.75000 | 3.61475 | 513,820 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Call | | | 3,695.94000 | 3.69594 | 595,010 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Call | | | 3,533.45000 | 3.53345 | 432,520 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 2,955.66000 | 2.95566 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 204,240 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 3,036.85000 | 3.03685 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 123,050 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 3,117.93000 | 3.11793 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 41,970 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 3,448.93000 | 3.44893 | 225,810 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Call | | | 3,528.67000 | 3.52867 | 305,550 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 3,369.09000 | 3.36909 | 145,970 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 8,250 |
| R2037 | On | 04/05/2017 | Bond Future | | | 9.55914 | 92.95228 | 9.17965 | 96.13372 | | 13.25 | 4,182,852.60 | 45 | 52,187 |
| R2037 | On | 03/08/2017 | Bond Future | | | 9.61185 | 90.47131 | 9.22091 | 93.71323 | | 13.80 | 0.00 | 0 | 160 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.65534 | 92.24759 | 9.25297 | 95.55421 | | 13.78 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 4,182,852.60 | 45 | 52,347 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Call | | | 3,947.31000 | 3.94731 | 1,747,590 | 13.55 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Put | | | 514.56000 | 0.51456 | 1,496,280 | 13.55 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Call | | | 4,011.83000 | 4.01183 | 1,790,880 | 13.56 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Put | | | 497.88000 | 0.49788 | 1,458,370 | 13.56 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 3,883.14000 | 3.88314 | 1,704,880 | 13.54 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 531.71000 | 0.53171 | 1,534,890 | 13.54 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 1,905.84000 | 1.90584 | 3,240,760 | 14.08 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 4,780.69000 | 4.78069 | 2,860,470 | 14.08 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 1,877.41000 | 1.87741 | 3,199,110 | 14.08 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 4,833.92000 | 4.83392 | 2,900,550 | 14.09 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 1,849.54000 | 1.84954 | 3,158,090 | 14.09 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 4,727.91000 | 4.72791 | 2,820,910 | 14.08 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 6,025.18000 | 6.02518 | 4,058,930 | 14.15 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 2,681.33000 | 2.68133 | 4,021,700 | 14.15 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 6,075.81000 | 6.07581 | 4,099,610 | 14.16 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 2,652.16000 | 2.65216 | 3,982,580 | 14.16 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 5,974.43000 | 5.97443 | 4,018,160 | 14.14 | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | 9.65 | Put | | | 2,710.50000 | 2.71050 | 4,060,850 | 14.14 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 4,182,852.60 | 45 | 52,347 |
| R204 | On | 04/05/2017 | Bond Future | | | 7.58026 | 103.66955 | 7.36487 | 103.99429 | | 1.22 | 0.00 | 0 | 27,359 |
| R204 | On | 03/08/2017 | Bond Future | | | 7.54972 | 101.61022 | 7.29296 | 101.94084 | | 1.23 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.45061 | 103.60501 | 7.13290 | 103.94333 | | 0.80 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 27,359 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Call | | | 824.82000 | 0.82482 | 520,480 | 1.28 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Put | | | 5.66000 | 0.00566 | 26,060 | 1.28 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Call | | | 839.31000 | 0.83931 | 533,690 | 1.28 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Put | | | 5.21000 | 0.00521 | 24,330 | 1.28 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Call | | | 810.35000 | 0.81035 | 507,360 | 1.28 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Put | | | 6.14000 | 0.00614 | 27,890 | 1.28 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 702.06000 | 0.70206 | 464,190 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 101.79000 | 0.10179 | 194,540 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 712.18000 | 0.71218 | 472,570 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 99.12000 | 0.09912 | 190,130 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 691.79000 | 0.69179 | 455,660 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 104.32000 | 0.10432 | 198,810 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 722.52000 | 0.72252 | 465,650 | 0.87 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 66.90000 | 0.06690 | 148,350 | 0.87 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 731.45000 | 0.73145 | 473,090 | 0.87 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 65.26000 | 0.06526 | 145,220 | 0.87 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 713.62000 | 0.71362 | 458,260 | 0.87 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 68.58000 | 0.06858 | 151,540 | 0.87 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 27,359 |
| R2040 | On | 04/05/2017 | Bond Future | | | 9.58875 | 97.00080 | 9.20935 | 100.43175 | | 13.96 | 0.00 | 0 | 9,680 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.64061 | 94.34682 | 9.24998 | 97.84297 | | 14.55 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.68345 | 96.19918 | 9.28164 | 99.76520 | | 14.53 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 9,680 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 4,358.49000 | 4.35849 | 1,970,980 | 14.32 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 566.29000 | 0.56629 | 1,609,730 | 14.32 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Call | | | 4,427.78000 | 4.42778 | 2,018,050 | 14.33 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Put | | | 548.34000 | 0.54834 | 1,569,560 | 14.33 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Call | | | 4,289.47000 | 4.28947 | 1,924,380 | 14.31 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Put | | | 584.64000 | 0.58464 | 1,650,500 | 14.31 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 5,403.20000 | 5.40320 | 3,289,790 | 14.91 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 1,999.31000 | 1.99931 | 3,382,050 | 14.91 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 5,288.76000 | 5.28876 | 3,202,950 | 14.89 | 0.00 | 0 | 0 |

| 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 | 03/08/2017 | Bond Future | 9.61 | Put | | | 2,059.19000 | 2.05919 | 3,469,530 | 14.89 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 5,345.75000 | 5.34575 | 3,246,110 | 14.90 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 2,028.96000 | 2.02896 | 3,425,470 | 14.90 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 6,437.30000 | 6.43730 | 4,346,340 | 14.92 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,073.56000 | 3.07356 | 4,548,620 | 14.92 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 6,491.27000 | 6.49127 | 4,389,710 | 14.93 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,041.19000 | 3.04119 | 4,505,650 | 14.93 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 6,383.50000 | 6.38350 | 4,303,180 | 14.91 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,106.23000 | 3.10623 | 4,591,930 | 14.91 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 9,680 |
| R2044 | On | 04/05/2017 | Bond Future | | | 9.61811 | 94.05029 | 9.23882 | 97.52656 | | 14.71 | 0.00 | 0 | 23,791 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.66857 | 91.46514 | 9.27835 | 95.00751 | | 15.35 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | | | 9.71030 | 93.26089 | 9.30925 | 96.87396 | | 15.36 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 23,791 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Put | | | 551.38000 | 0.55138 | 1,566,160 | 15.13 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 4,434.48000 | 4.43448 | 2,017,190 | 15.11 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 587.50000 | 0.58750 | 1,646,480 | 15.11 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 4,504.29000 | 4.50429 | 2,064,780 | 15.12 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 569.20000 | 0.56920 | 1,605,960 | 15.12 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Call | | | 4,574.45000 | 4.57445 | 2,112,960 | 15.13 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 5,408.86000 | 5.40886 | 3,291,350 | 15.73 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 2,118.19000 | 2.11819 | 3,543,050 | 15.73 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 5,294.32000 | 5.29432 | 3,204,650 | 15.71 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 2,180.55000 | 2.18055 | 3,633,250 | 15.71 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 5,351.47000 | 5.35147 | 3,247,850 | 15.72 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 2,149.18000 | 2.14918 | 3,587,930 | 15.72 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 6,438.87000 | 6.43887 | 4,346,350 | 15.77 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,266.04000 | 3.26604 | 4,786,590 | 15.77 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 6,493.01000 | 6.49301 | 4,389,790 | 15.78 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,232.37000 | 3.23237 | 4,742,220 | 15.78 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 6,547.31000 | 6.54731 | 4,433,430 | 15.79 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 3,199.00000 | 3.19900 | 4,698,190 | 15.79 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 23,791 |
| R2048 | On | 04/05/2017 | Bond Future | | | 9.60045 | 93.27461 | 9.22132 | 96.84788 | | 15.35 | 3,730,984.40 | 40 | 72,722 |
| R2048 | On | 03/08/2017 | Bond Future | | | 9.64521 | 95.05696 | 9.25564 | 98.69815 | | 15.32 | 0.00 | 0 | 170 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.68840 | 92.48398 | 9.28797 | 96.19784 | | 15.34 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 3,730,984.40 | 40 | 72,892 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 4,692.13000 | 4.69213 | 2,168,750 | 15.76 | 0.00 | 0 | 0 |

| 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 | 04/05/2017 | Bond Future | 9.66 | Put | | | 579.02000 | 0.57902 | 1,628,910 | 15.76 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 4,764.15000 | 4.76415 | 2,218,510 | 15.77 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 560.94000 | 0.56094 | 1,588,570 | 15.77 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Call | | | 4,620.44000 | 4.62044 | 2,119,580 | 15.75 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Put | | | 597.59000 | 0.59759 | 1,670,000 | 15.75 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 5,312.06000 | 5.31206 | 3,203,790 | 15.63 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 2,354.52000 | 2.35452 | 3,887,440 | 15.63 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 5,370.12000 | 5.37012 | 3,247,450 | 15.64 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 2,321.16000 | 2.32116 | 3,839,680 | 15.64 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 5,254.25000 | 5.25425 | 3,160,440 | 15.62 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 2,388.29000 | 2.38829 | 3,935,670 | 15.62 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 6,510.58000 | 6.51058 | 4,341,000 | 15.73 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,141.69000 | 3.14169 | 4,685,970 | 15.73 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 6,566.70000 | 6.56670 | 4,385,750 | 15.74 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,107.75000 | 3.10775 | 4,640,660 | 15.74 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 6,454.63000 | 6.45463 | 4,296,460 | 15.72 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 3,175.96000 | 3.17596 | 4,731,650 | 15.72 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 3,730,984.40 | 40 | 72,892 |
| R207 | On | 04/05/2017 | Bond Future | | | 7.74936 | 101.07714 | 7.41965 | 101.86148 | | 2.17 | 0.00 | 0 | 76,368 |
| R207 | On | 03/08/2017 | Bond Future | | | 7.75433 | 99.36531 | 7.38739 | 100.16429 | | 2.19 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.72194 | 101.31606 | 7.30955 | 102.13196 | | 1.79 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 76,368 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Call | | | 1,869.45000 | 1.86945 | 1,107,540 | 2.30 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Put | | | 2.15000 | 0.00215 | 24,580 | 2.30 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Call | | | 1,892.61000 | 1.89261 | 1,129,240 | 2.31 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Put | | | 1.97000 | 0.00197 | 22,940 | 2.31 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Call | | | 1,846.27000 | 1.84627 | 1,085,870 | 2.30 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Put | | | 2.33000 | 0.00233 | 26,270 | 2.30 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 69.28000 | 0.06928 | 198,560 | 2.32 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 1,806.45000 | 1.80645 | 1,136,750 | 2.32 | 0.00 | 0 | 51 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 2,221.33000 | 2.22133 | 1,500,570 | 2.35 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 35.94000 | 0.03594 | 114,160 | 2.35 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 2,241.48000 | 2.24148 | 1,518,780 | 2.36 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 34.81000 | 0.03481 | 111,090 | 2.36 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Call | | | 2,201.21000 | 2.20121 | 1,482,430 | 2.35 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 37.10000 | 0.03710 | 117,300 | 2.35 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 1,558.63000 | 1.55863 | 943,140 | 1.90 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 138.79000 | 0.13879 | 339,200 | 1.90 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 1,574.99000 | 1.57499 | 956,260 | 1.90 | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | 8.04 | Put | | | 135.62000 | 0.13562 | 332,790 | 1.90 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 1,591.60000 | 1.59160 | 969,760 | 1.90 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 132.71000 | 0.13271 | 326,770 | 1.90 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 51 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 76,419 |
| R208 | On | 04/05/2017 | Bond Future | | | 7.88830 | 96.95522 | 7.55281 | 98.04379 | | 3.53 | 0.00 | 0 | 23,301 |
| R208 | On | 03/08/2017 | Bond Future | | | 7.89828 | 98.80789 | 7.53690 | 99.91694 | | 3.51 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | | | 7.89360 | 97.34485 | 7.50188 | 98.47689 | | 2.96 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 23,301 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Put | | | 5.92000 | 0.00592 | 47,560 | 3.69 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Call | | | 2,662.93000 | 2.66293 | 1,613,730 | 3.69 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Put | | | 5.50000 | 0.00550 | 44,870 | 3.69 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Call | | | 2,694.13000 | 2.69413 | 1,642,790 | 3.69 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Put | | | 5.12000 | 0.00512 | 42,350 | 3.69 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Call | | | 2,631.75000 | 2.63175 | 1,584,820 | 3.69 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 2,479.99000 | 2.47999 | 1,590,480 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 156.04000 | 0.15604 | 375,580 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 2,505.98000 | 2.50598 | 1,612,320 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 152.03000 | 0.15203 | 367,420 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 2,532.19000 | 2.53219 | 1,634,480 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 148.25000 | 0.14825 | 359,590 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 2,241.56000 | 2.24156 | 1,411,270 | 3.09 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 263.56000 | 0.26356 | 565,310 | 3.09 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 2,264.62000 | 2.26462 | 1,429,990 | 3.09 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 258.24000 | 0.25824 | 555,650 | 3.09 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 2,218.78000 | 2.21878 | 1,392,950 | 3.09 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 269.18000 | 0.26918 | 575,390 | 3.09 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 23,301 |
| R209 | On | 04/05/2017 | Bond Future | | | 9.47547 | 72.53416 | 9.09636 | 75.19109 | | 13.68 | 207,085,026.80 | 2,855 | 59,625 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.52015 | 73.92017 | 9.13057 | 76.62765 | | 13.66 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.56141 | 72.22062 | 9.16086 | 74.98218 | | 13.71 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 207,085,026.80 | 2,855 | 59,625 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Call | | | 3,079.43000 | 3.07943 | 1,301,040 | 14.13 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Put | | | 459.82000 | 0.45982 | 1,338,360 | 14.13 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Call | | | 3,132.52000 | 3.13252 | 1,335,330 | 14.14 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Put | | | 444.71000 | 0.44471 | 1,304,450 | 14.14 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 3,026.58000 | 3.02658 | 1,267,160 | 14.12 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.33 | Put | | | 717.97000 | 0.71797 | 1,877,310 | 14.00 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 475.27000 | 0.47527 | 1,372,780 | 14.12 | 0.00 | 0 | 0 |

| 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 | 04/05/2017 | Bond Future | 9.63 | Call | | | 3,963.19000 | 3.96319 | 1,910,390 | 14.29 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 263.97000 | 0.26397 | 868,100 | 14.29 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 8.93 | Put | | | 2,072.05000 | 2.07205 | 4,060,410 | 13.64 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 8.93 | Call | | | 859.58000 | 0.85958 | 191,010 | 13.64 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 9.33 | Call | | | 2,372.45000 | 2.37245 | 874,860 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 3,734.97000 | 3.73497 | 2,171,020 | 13.84 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 1,572.33000 | 1.57233 | 2,715,860 | 13.84 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 3,778.92000 | 3.77892 | 2,203,360 | 13.84 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 1,547.97000 | 1.54797 | 2,679,890 | 13.84 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 3,691.23000 | 3.69123 | 2,138,930 | 13.83 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 1,597.01000 | 1.59701 | 2,752,190 | 13.83 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 4,643.78000 | 4.64378 | 3,023,110 | 13.97 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 2,093.20000 | 2.09320 | 3,234,090 | 13.97 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 4,686.45000 | 4.68645 | 3,056,690 | 13.98 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 2,068.60000 | 2.06860 | 3,200,400 | 13.98 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 4,601.27000 | 4.60127 | 2,989,710 | 13.96 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 2,118.05000 | 2.11805 | 3,268,050 | 13.96 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Put | | | 7,445.41000 | 7.44541 | 9,711,920 | 13.15 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Call | | | 951.26000 | 0.95126 | 456,210 | 13.15 | 0.00 | 0 | 2,800 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 3,803.36000 | 3.80336 | 5,454,700 | 13.56 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 2,649.62000 | 2.64962 | 1,539,400 | 13.56 | 0.00 | 0 | 2,800 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Call | | | 6,788.85000 | 6.78885 | 4,783,840 | 14.40 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Put | | | 1,176.08000 | 1.17608 | 1,932,630 | 14.40 | 0.00 | 0 | 3,360 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 12,350 |
| Total For R209 | | | | | | | | | | | | 207,085,026.80 | 2,855 | 71,975 |
| R210 | On | 04/05/2017 | Bond Future | | | 187.10970 | 187.10970 | 187.11430 | 187.11430 | | | 0.00 | 0 | 1,698 |
| R210 | On | 03/08/2017 | Bond Future | | | 190.71868 | 190.71868 | 190.72306 | 190.72306 | | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | | | 192.07510 | 192.07510 | 192.08171 | 192.08171 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,698 |
| 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 | | | 5,215.70000 | 5.21570 | 5,220,300 | | 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 | | | 5,195.70000 | 5.19570 | 5,200,300 | | 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 | 04/05/2017 | Bond Future | 192.32 | Put | | | 5,205.70000 | 5.20570 | 5,210,300 | | 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 | | | 5,566.94000 | 5.56694 | 5,571,320 | | 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 | | | 5,576.94000 | 5.57694 | 5,581,320 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Put | | | 5,556.94000 | 5.55694 | 5,561,320 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Call | | | 11.71000 | 0.01171 | 5,100 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Call | | | 1.71000 | 0.00171 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Put | | | 0.00000 | 0.00000 | 4,900 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Put | | | 8.29000 | 0.00829 | 14,900 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,698 |
| R212 | On | 04/05/2017 | Bond Future | | | 149.48499 | 149.48499 | 149.48906 | 149.48906 | | | 0.00 | 0 | 3,268 |
| R212 | On | 03/08/2017 | Bond Future | | | 150.31837 | 150.31837 | 150.32221 | 150.32221 | | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | | | 153.30425 | 153.30425 | 153.31000 | 153.31000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 3,268 |
| 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 | | | 2,760.94000 | 2.76094 | 2,765,010 | | 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 | | | 2,740.94000 | 2.74094 | 2,745,010 | | 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 | | | 2,750.94000 | 2.75094 | 2,755,010 | | 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 | | | 3,027.79000 | 3.02779 | 3,031,630 | | 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 | | | 3,037.79000 | 3.03779 | 3,041,630 | | 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 | | | 3,017.79000 | 3.01779 | 3,021,630 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Call | | | 910.00000 | 0.91000 | 904,250 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Call | | | 900.00000 | 0.90000 | 894,250 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Call | | | 890.00000 | 0.89000 | 884,250 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 3,268 |
| R213 | On | 04/05/2017 | Bond Future | | | 9.16924 | 84.51460 | 8.79964 | 87.08897 | | 11.31 | 0.00 | 0 | 45,131 |
| R213 | On | 03/08/2017 | Bond Future | | | 9.21065 | 86.12955 | 8.82954 | 88.75279 | | 11.27 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.25029 | 84.26908 | 8.85700 | 86.94496 | | 11.22 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 45,131 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Call | | | 4,131.13000 | 4.13113 | 2,065,030 | 11.82 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Put | | | 203.16000 | 0.20316 | 711,430 | 11.82 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Call | | | 4,014.03000 | 4.01403 | 1,976,670 | 11.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Put | | | 219.53000 | 0.21953 | 756,540 | 11.80 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Call | | | 4,072.50000 | 4.07250 | 2,020,670 | 11.81 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Put | | | 211.23000 | 0.21123 | 733,770 | 11.81 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 4,543.21000 | 4.54321 | 2,802,490 | 11.54 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 1,054.86000 | 1.05486 | 1,937,380 | 11.54 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 4,591.63000 | 4.59163 | 2,840,410 | 11.55 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 1,036.91000 | 1.03691 | 1,908,930 | 11.55 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 4,495.16000 | 4.49516 | 2,765,030 | 11.53 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 1,073.24000 | 1.07324 | 1,966,350 | 11.53 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 5,007.45000 | 5.00745 | 3,327,800 | 11.49 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 1,671.48000 | 1.67148 | 2,667,710 | 11.49 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 5,052.38000 | 5.05238 | 3,364,030 | 11.50 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 1,650.61000 | 1.65061 | 2,638,140 | 11.50 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 4,962.67000 | 4.96267 | 3,291,770 | 11.48 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 1,692.57000 | 1.69257 | 2,697,550 | 11.48 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 45,131 |
| R214 | On | 04/05/2017 | Bond Future | | | 9.54476 | 72.78331 | 9.16574 | 75.57863 | | 14.59 | 0.00 | 0 | 34,975 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.58789 | 74.17406 | 9.19871 | 77.02251 | | 14.59 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.62944 | 72.33264 | 9.22968 | 75.23793 | | 14.61 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 34,975 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Call | | | 3,417.36000 | 3.41736 | 1,486,920 | 14.91 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Put | | | 441.97000 | 0.44197 | 1,306,850 | 14.91 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 3,473.89000 | 3.47389 | 1,524,490 | 14.92 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 427.36000 | 0.42736 | 1,273,280 | 14.92 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Call | | | 3,361.11000 | 3.36111 | 1,449,870 | 14.90 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Put | | | 456.98000 | 0.45698 | 1,341,060 | 14.90 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 4,045.94000 | 4.04594 | 2,384,970 | 14.85 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 1,681.51000 | 1.68151 | 2,868,990 | 14.85 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 4,092.18000 | 4.09218 | 2,419,340 | 14.86 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 1,656.12000 | 1.65612 | 2,831,730 | 14.86 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 4,000.09000 | 4.00009 | 2,351,030 | 14.84 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 1,707.41000 | 1.70741 | 2,906,800 | 14.84 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 4,912.53000 | 4.91253 | 3,213,350 | 14.94 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 2,285.62000 | 2.28562 | 3,491,730 | 14.94 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 4,957.08000 | 4.95708 | 3,248,520 | 14.95 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 2,259.42000 | 2.25942 | 3,456,150 | 14.95 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 4,868.34000 | 4.86834 | 3,178,590 | 14.93 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 2,312.29000 | 2.31229 | 3,527,830 | 14.93 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total For R214 | | | | | | | | | | 0.00 | 0 | 34,975 |
| Total for Bond | | | | | | | | | | 441,574,474.70 | 4,909 | 816,725 |
| E170 On 01/08/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|---------------|
| Total For R208/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| 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 04/05/2017 GOVI | | | 552.65600 | 552.65600 | 567.53300 | 567.53300 | | | 22,106,240.00 | 4 | 400 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| GOVI | On | 03/08/2017 | GOVI | | | 563.21500 | 563.21500 | 578.37500 | 578.37500 | | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | | | 574.27000 | 574.27000 | 589.73500 | 589.73500 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | | | 22,106,240.00 | 4 | 400 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Call | | | 3,053,430.00000 | 305.34300 | 2,904,660,000 | | 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 | | | 3,053,330.00000 | 305.33300 | 2,904,560,000 | | 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 | 04/05/2017 | GOVI | 262.18 | Call | | | 3,053,530.00000 | 305.35300 | 2,904,760,000 | | 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 | 03/08/2017 | GOVI | 561.10 | Call | | | 172,750.00000 | 17.27500 | 21,150,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Call | | | 172,650.00000 | 17.26500 | 21,050,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Call | | | 172,850.00000 | 17.28500 | 21,250,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Call | | | 172,950.00000 | 17.29500 | 18,300,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 172,850.00000 | 17.28500 | 18,200,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Call | | | 172,750.00000 | 17.27500 | 18,100,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 22,106,240.00 | 4 | 400 |
| Total for GOVI | | | | | | | | | | | | 22,106,240.00 | 4 | 400 |
| AL37 | On | 04/05/2017 | Index Future | | | 530.06200 | 530.06200 | 536.95800 | 536.95800 | | | 0.00 | 0 | 1 |
| AL37 | On | 03/08/2017 | Index Future | | | 540.19000 | 540.19000 | 547.21700 | 547.21700 | | | 0.00 | 0 | 0 |
| AL37 | On | 02/11/2017 | Index Future | | | 550.79200 | 550.79200 | 557.96500 | 557.96500 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 1 |
| AL7T | On | 04/05/2017 | Index Future | | | 611.51400 | 611.51400 | 625.32600 | 625.32600 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/08/2017 | Index Future | | | 623.19800 | 623.19800 | 637.27300 | 637.27300 | | | 0.00 | 0 | 0 |
| AL7T | On | 02/11/2017 | Index Future | | | 635.43000 | 635.43000 | 649.79000 | 649.79000 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI | On | 04/05/2017 | Index Future | | | 554.63200 | 554.63200 | 569.53500 | 569.53500 | | | 0.00 | 0 | 593 |
| ALBI | On | 03/08/2017 | Index Future | | | 565.22900 | 565.22900 | 580.41600 | 580.41600 | | | 0.00 | 0 | 0 |
| ALBI | On | 02/11/2017 | Index Future | | | 576.32300 | 576.32300 | 591.81600 | 591.81600 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 593 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 593 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IGOV On 04/05/2017 Index Future | | | 251.52900 | 251.52900 | 252.09600 | 252.09600 | | | 0.00 | 0 | 925 |
| IGOV On 03/08/2017 Index Future | | | 256.38100 | 256.38100 | 256.95800 | 256.95800 | | | 0.00 | 0 | 297 |
| IGOV On 02/11/2017 Index Future | | | 261.47200 | 261.47200 | 262.06500 | 262.06500 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,222 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,222 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,816 |
| JIBAR F On 19/04/2017 Jibar Future | | | 7.32000 | 92.68000 | 7.32000 | 92.68000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/05/2017 Jibar Future | | | 7.32000 | 92.68000 | 7.32000 | 92.68000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/06/2017 Jibar Future | | | 7.32000 | 92.68000 | 7.32000 | 92.68000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/07/2017 Jibar Future | | | 7.32000 | 92.68000 | 7.32000 | 92.68000 | | | 0.00 | 0 | 0 |
| JIBAR F On 16/08/2017 Jibar Future | | | 7.31000 | 92.69000 | 7.31000 | 92.69000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/09/2017 Jibar Future | | | 7.30000 | 92.70000 | 7.30000 | 92.70000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/12/2017 Jibar Future | | | 7.26000 | 92.74000 | 7.26000 | 92.74000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2018 Jibar Future | | | 7.25000 | 92.75000 | 7.25000 | 92.75000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/06/2018 Jibar Future | | | 7.26000 | 92.74000 | 7.26000 | 92.74000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/09/2018 Jibar Future | | | 7.30000 | 92.70000 | 7.30000 | 92.70000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/12/2018 Jibar Future | | | 7.34000 | 92.66000 | 7.34000 | 92.66000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2019 Jibar Future | | | 7.34000 | 92.66000 | 7.34000 | 92.66000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 0 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 96.66459 | 96.66459 | 94.91707 | 94.91707 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 93.72435 | 93.72435 | 91.90885 | 91.90885 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 92.49800 | 92.49800 | 90.63023 | 90.63023 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 Interest Rate Swap | | | 94.62987 | 94.62987 | 92.74406 | 92.74406 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 Interest Rate Swap | | | 98.35255 | 98.35255 | 96.47132 | 96.47132 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 Interest Rate Swap | | | 96.94752 | 96.94752 | 95.01531 | 95.01531 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/06/2027 Interest Rate Swap | | | 98.98350 | 98.98350 | 97.03748 | 97.03748 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.60707 | 99.60707 | 99.60708 | 99.60708 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 Interest Rate Swap | | | 99.60944 | 99.60944 | 99.59658 | 99.59658 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 Interest Rate Swap | | | 99.83065 | 99.83065 | 99.78048 | 99.78048 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/03/2018 Interest Rate Swap | | | 99.81248 | 99.81248 | 99.71363 | 99.71363 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/06/2018 Interest Rate Swap | | | 100.03300 | 100.03300 | 99.87308 | 99.87308 | | | 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 | | | 99.85759 | 99.85759 | 99.80903 | 99.80903 | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 99.09617 | 99.09617 | 98.99623 | 98.99623 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------------|
| 2Y STN On 15/06/2018 | | | 98.71901 | 98.71901 | 98.56144 | 98.56144 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | | 98.72649 | 98.72649 | 98.50766 | 98.50766 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 | | | 99.17000 | 99.17000 | 98.90000 | 98.90000 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 | | | 99.63021 | 99.63021 | 99.28322 | 99.28322 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/06/2019 | | | 100.09649 | 100.09649 | 99.68228 | 99.68228 | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 17/12/2020 | | | 97.12789 | 97.12789 | 96.31506 | 96.31506 | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 | | | 96.43092 | 96.43092 | 95.54311 | 95.54311 | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 | | | 95.70173 | 95.70173 | 94.74712 | 94.74712 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 | | | 95.94787 | 95.94787 | 94.93245 | 94.93245 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 | | | 98.18252 | 98.18252 | 97.12234 | 97.12234 | | | 0.00 | 0 | 51 |
| 5Y STN On 15/03/2022 | | | 98.36704 | 98.36704 | 97.25562 | 97.25562 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/06/2022 | | | 99.59915 | 99.59915 | 98.43491 | 98.43491 | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | 0.00 | 0 | 51 |
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 51 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 51 |
| Total for Derivatives : | | | | | | | | | 463,680,714.70 | 4,913 | 818,992 |
| AA05 On 22/03/2019 | | Spot Bond | 9.65500 | 99.51845 | 9.65500 | 99.49295 | | | 0.00 | 0 | 3,400,000,000 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 3,400,000,000 |
| Total For AA05 | | | | | | | | | 0.00 | 0 | 3,400,000,000 |
| AA06 On 15/04/2021 | | Spot Bond | | 100.00000 | 0.00000 | 98.41843 | | | 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 | 13.06287 | 100.00000 | 13.03052 | | | 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 | 10.10500 | 102.31745 | 10.10500 | 102.28974 | | | 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 | 105.80200 | 10.00000 | 105.77400 | | | 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 | 101.20945 | | | 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 | 100.03442 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.38000 | 101.31857 | 9.38000 | 101.29291 | | | | 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 | 10.45572 | 100.00000 | 10.42954 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 103.86785 | 10.84000 | 103.83756 | | | | 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 | 11.06657 | 100.00000 | 11.03886 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 100.75736 | 11.37000 | 100.72709 | | | | 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 | 10.49880 | 100.00000 | 10.47337 | | | | 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 | 89.49360 | 11.81000 | 89.46530 | | | | 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 | 10.58026 | 100.00000 | 10.55463 | | | | 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 | 15.18712 | 100.00000 | 15.14909 | | | | 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 | 18.27129 | 100.00000 | 18.24227 | | | | 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 | 12.50987 | 100.00000 | 12.47855 | | | | 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 | 15.28298 | 100.00000 | 15.24878 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 13.75818 | 100.00000 | 13.73094 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47132 | | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 8.88500 | 104.27695 | 8.88500 | 104.25179 | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | | | 3.13500 | 115.87480 | 3.13500 | 281.30430 | | | | 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 | 100.77812 | | | | 0.00 | 0 | 45,000,000 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 45,000,000 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 45,000,000 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.53844 | | | | 0.00 | 0 | 62,000,000 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 62,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 62,000,000 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.30797 | | | | 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 | 100.37952 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.79343 | | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54380 | | | | 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 | 101.27169 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.99549 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46395 | | | | 0.00 | 0 | 22,000,000 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 22,000,000 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 22,000,000 |
| ABFN1 On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.49708 | | | | 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 | 101.26145 | | | | 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 | 100.04684 | | | | 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 | | | 11.38000 | 101.26683 | 11.38000 | 104.65590 | | | | 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 | 98.87642 | | | | 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 | 100.13287 | | | | 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 | 101.15799 | | | | 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 | | | 10.63000 | 101.03753 | 10.63000 | 102.05578 | | | | 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 | 100.21581 | | | | 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 | 33.17218 | 100.00000 | 33.08911 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.83621 | | | | 0.00 | 0 | 0 |
| Total ABK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 42.86474 | 100.00000 | 42.75741 | | | | 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 | 99.23710 | | | | 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 | 33.11972 | 100.00000 | 33.03678 | | | | 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 | 100.62760 | | | | 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 | 98.07107 | | | | 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 | 95.10203 | | | | 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 | 96.41373 | | | | 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 | | | 6.00000 | 105.75144 | 6.00000 | 145.76458 | | | | 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 | | | 6.00000 | 101.52953 | 6.00000 | 128.47731 | | | | 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 | 12.03181 | 100.00000 | 12.01126 | | | | 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 | | | 7.25000 | 90.63448 | 7.25000 | 107.59259 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 5.93229 | 100.00000 | 5.92215 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.08000 | 93.90661 | 8.08000 | 106.81126 | | | | 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 | 6.72418 | 100.00000 | 6.70849 | | | | 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 | 83.00161 | | | | 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 | | | 3.33500 | 183.48002 | 3.33500 | 183.43960 | | | | 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 | 193.46431 | 2.17000 | 193.42781 | | | | 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 | 206.99026 | 1.82000 | 206.95319 | | | | 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 | | | 8.28125 | 93.56787 | 8.28125 | 93.54419 | | | | 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 | | | 8.28125 | 93.56787 | 8.28125 | 93.54419 | | | | 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 | 101.78096 | | | | 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 | 100.04357 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.82200 | | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 3.05000 | 93.04619 | 3.05000 | 119.80500 | | | | 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 | | | 2.84000 | 97.73861 | 2.84000 | 172.89289 | | | | 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 | | | 2.72000 | 110.80903 | 2.72000 | 227.78680 | | | | 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 | | | 9.53000 | 92.70706 | 9.53000 | 92.68360 | | | | 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 | 100.00000 | | | | 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 | 100.71970 | | | | 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 | 112.79000 | | | | 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 | 128.86500 | | | | 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 | 108.24086 | 9.63000 | 108.21289 | | | | 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 | 117.08000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.76000 | 107.40626 | 9.76000 | 107.37814 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.73000 | 93.41198 | 8.73000 | 93.39005 | | | | 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 | | | 10.30500 | 104.00335 | 10.30500 | 103.97464 | | | | 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 | 100.41271 | | | | 0.00 | 0 | 40,000,000 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47997 | | | | 0.00 | 0 | 40,000,000 |
| Total ABN92 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For ABN92 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.31000 | 101.76960 | 8.31000 | 101.74708 | | | | 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 | | | 8.85500 | 101.65967 | 8.85500 | 106.33814 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.00500 | 104.14103 | 9.00500 | 104.11569 | | | | 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 | 103.61915 | 9.20000 | 103.59340 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABS12/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.43500 | 104.57163 | 9.43500 | 104.54500 | | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 8.69500 | 105.39658 | 8.69500 | 105.37180 | | | | 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 | | | 9.21000 | 106.12165 | 9.21000 | 106.09525 | | | | 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 | | | 9.81500 | 107.29028 | 9.81500 | 107.26189 | | | | 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 | | | 10.55500 | 104.56273 | 10.55500 | 104.53302 | | | | 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 | | | 9.48000 | 101.82009 | 9.48000 | 101.79446 | | | | 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 | | | 8.74500 | 101.17866 | 8.74500 | 101.15487 | | | | 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 | | | 9.85500 | 94.05314 | 9.85500 | 94.02856 | | | | 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 | 9.21916 | 100.00000 | 9.19887 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.32500 | 278.39430 | 3.32500 | 278.33306 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 2.50000 | 142.10101 | 2.50000 | 144.92667 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.04495 | 100.00000 | 0.04484 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 52.45703 | 100.00000 | 52.32995 | | | | 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 | 87.73775 | | | | 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 | 101.55043 | | | | 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 | 101.55043 | | | | 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 | 101.55787 | | | | 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 | 101.55787 | | | | 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 | 101.54300 | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | 100.24044 | | | | 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 | 100.24615 | | | | 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 | 100.24848 | | | | 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 | 100.24370 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23322 | | | | 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 | | | 9.02500 | 102.59966 | 9.02500 | 102.57479 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL110 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 | 195.41900 | | | | 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 | 195.40543 | | | | 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 | 100.23789 | | | | 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 | 101.53782 | | | | 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 | 101.62074 | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14£ On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.23863 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 100.27148 | 10.23000 | 100.24430 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.84270 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.51000 | 103.23366 | 9.51000 | 103.20732 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23376 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16£ On 20/06/2017 Spot Bond | | | 1.75000 | 131.42985 | 1.75000 | 131.40658 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23207 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.23807 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22603 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25524 | | | | 0.00 | 185,714,200 | 92,857,100 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 185,714,200 | 92,857,100 |
| Total For ACL181 | | | | | | | | | | 0.00 | 185,714,200 | 92,857,100 |
| ACL18£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39497 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18£ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.52156 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.37976 | | | | 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 | 100.23669 | | | | 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 | 100.23948 | | | | 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 | 100.24259 | | | | 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 | 100.24341 | | | | 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 | 100.24341 | | | | 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 | 100.25734 | | | | 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 | 100.23322 | | | | 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 | 100.25541 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46777 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25734 | | | | 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 | 100.24750 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24750 | | | | 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 | 139.49173 | | | | 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 | 140.44007 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21958 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85826 | | | | 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 | 100.22405 | | | | 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 | 99.53725 | | | | 0.00 | 0 | 22,000,000 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 22,000,000 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 22,000,000 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.20394 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.22140 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.22118 | | | | 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 | 100.23576 | | | | 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 | 101.16086 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.64694 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.62334 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.23477 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.23117 | | | | 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 | 100.53591 | | | | 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 | 59.04975 | 100.00000 | 58.90670 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 59.04975 | 100.00000 | 58.90670 | | | | 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 | 100.90301 | | | | 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 | 100.62780 | | | | 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 | 44.83045 | 100.00000 | 44.71819 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP4 On 15/04/2017 Spot Bond | | | 100.00000 | 100.47463 | 100.00000 | 100.21161 | | | | 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 | 23.18533 | 100.00000 | 23.12917 | | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 6.82102 | 100.00000 | 6.80413 | | | | 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 | 101.75084 | | | | 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 | 101.80808 | | | | 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 | 101.99882 | | | | 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 | 101.69362 | | | | 0.00 | 5,680,000,000 | 1,420,000,000 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 5,680,000,000 | 1,420,000,000 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 5,680,000,000 | 1,420,000,000 |
| AHF3A: On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71271 | | | | 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 | 102.18954 | | | | 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 | 102.09422 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 102.87506 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| AHF3C On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.58959 | | | 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 | 40.81430 | 100.00000 | 40.70904 | | | 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 | 13.60870 | 100.00000 | 13.57360 | | | 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 | 11.86990 | 100.00000 | 11.83929 | | | 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 | 9.66869 | 100.00000 | 9.64375 | | | 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 | | | 8.93000 | 99.72616 | 8.93000 | 99.70250 | | 3,304,100,000,000.00 | | 370,000,000 | 370,000,000 |
| Total AIR01 SPOT | | | | | | | | 3,304,100,000,000.00 | | 370,000,000 | 370,000,000 |
| Total For AIR01 | | | | | | | | 3,304,100,000,000.00 | | 370,000,000 | 370,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.92500 | 112.70040 | 9.92500 | 112.67042 | | | 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 | | | 9.27000 | 102.96553 | 9.27000 | 102.93976 | | | 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 | 16.37339 | 100.00000 | 16.33696 | | | 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 | | | 10.18500 | 101.98968 | 10.18500 | 101.96169 | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 3.09500 | 178.46374 | 3.09500 | 178.42560 | | | 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 | 100.19034 | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04944 | | | | 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 | 101.26374 | | | | 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 | 101.73375 | | | | 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 | 65.91877 | 100.00000 | 65.75553 | | | | 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 | 63.96531 | 100.00000 | 63.80513 | | | | 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 | 23.12576 | 100.00000 | 23.06786 | | | | 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 | 23.12576 | 100.00000 | 23.06786 | | | | 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 | 3.52436 | 100.00000 | 3.51811 | | | | 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 | 0.10150 | 100.00000 | 0.06759 | | | | 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 | 11.49035 | 100.00000 | 11.46252 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 19.43691 | 100.00000 | 19.38981 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 29.33705 | 100.00000 | 29.26598 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN001 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 |
| ASN010 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 |
| ASN011 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22609 | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.21190 | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | 0.00 | 0 | 0 |
| ASN014 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 |
| ASN015 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 |
| ASN016 On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.47000 | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | 0.00 | 0 | 0 |
| ASN020 On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.90227 | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | 0.00 | 0 | 0 |
| ASN022 On 07/12/2033 Spot Bond | | | 2.97000 | 247.15697 | 2.97000 | 247.10500 | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | 0 |
| ASN028 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.95066 | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | 0.00 | 0 | 0 |
| ASN032 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.08143 | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | 0.00 | 0 | 0 |
| ASN034 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN03 On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.19307 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 07/12/2033 Spot Bond | | | 2.98500 | 220.30030 | 2.98500 | 220.25388 | | | | 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 | 101.78573 | | | | 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 | 101.71611 | | | | 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 | 101.52863 | | | | 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 | 101.50555 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.39847 | | | | 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 | 100.69154 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ASN06: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32834 | | | | 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 | 101.27040 | | | | 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 | 95.00754 | | | | 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 | 100.26431 | | | | 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 | 100.22822 | | | | 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 | 100.48942 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.83325 | | | | 0.00 | 0 | 123,500,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 123,500,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 123,500,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.74200 | | | | 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 | 100.04564 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN087 On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 114.63707 | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | 0.00 | 0 | 0 |
| ASN088 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 |
| ASN090 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.94921 | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 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 |
| ASN092 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68066 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN094 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 |
| ASN096 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22093 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN099 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 71.25015 | | | 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 | 100.70669 | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23442 | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 08/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.57408 | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | 0.00 | 0 | 0 |
| ASN114 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN115 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 |
| ASN119 On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51169 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29513 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.23031 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85605 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85806 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84270 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.67230 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66705 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29275 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 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 |
| ASN136 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 83.06000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN13: On 31/01/2022 Spot Bond | | | 3.23000 | 140.29120 | 3.23000 | 140.26063 | | | | 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 | 83.06000 | | | | 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 | 100.22845 | | | | 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 | 102.75774 | | | | 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 | 101.32358 | | | | 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 | 101.32358 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For ASN147 | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| ASN14: On 31/01/2022 Spot Bond | | | 3.27500 | 140.00939 | 3.27500 | 139.97871 | | | | 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 | 105.25686 | | | | 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 | 100.72125 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN15: On 31/03/2031 Spot Bond | | | 3.74000 | 91.29935 | 3.74000 | 158.82333 | | | 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 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 | 101.29975 | | | 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 | 100.95945 | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | 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 |
| 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 | 100.24745 | | | 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 | 100.65236 | | | 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 | 100.67771 | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| ASN176 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 |
| ASN177 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 |
| ASN179 On 25/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN179 | | | | | | | | | 0.00 | 0 | 0 |
| ASN38U On 20/12/2017 Spot Bond | | | 100.00000 | 56.42788 | 100.00000 | 56.29118 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN39U On 20/12/2017 Spot Bond | | | 100.00000 | 56.47787 | 100.00000 | 56.34106 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN40U On 20/12/2017 Spot Bond | | | 100.00000 | 56.25288 | 100.00000 | 56.11661 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |
| ASN50U On 16/03/2018 Spot Bond | | | 100.00000 | 56.75889 | 100.00000 | 56.62139 | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | 0.00 | 0 | 0 |
| ASN75U On 20/09/2020 Spot Bond | | | 100.00000 | 5.63253 | 100.00000 | 5.61889 | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| ASN89U On 02/10/2018 Spot Bond | | | 100.00000 | 31.99496 | 100.00000 | 31.91573 | | 4,000,000,000,000.00 | 40,000,000 | 20,000,000 | |
| Total ASN89U SPOT | | | | | | | | 4,000,000,000,000.00 | 40,000,000 | 20,000,000 | |
| Total For ASN89U | | | | | | | | 4,000,000,000,000.00 | 40,000,000 | 20,000,000 | |
| BAR001 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38167 | | | 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 | | | 8.80500 | 101.32215 | 8.80500 | 101.29816 | | | 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 | 101.79027 | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.30066 | | | | 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 | 29.66169 | 100.00000 | 29.58983 | | | | 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 | 100.26615 | | | | 0.00 | 0 | 900,000,000 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| BAW19 On 05/12/2020 Spot Bond | | | 10.05500 | 101.49980 | 10.05500 | 101.47245 | | | | 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 | | | 9.67500 | 98.67311 | 9.67500 | 98.64778 | | | | 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 | 100.12865 | 9.30000 | 100.10393 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.57407 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 61.51082 | 100.00000 | 61.35850 | | | | 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 | 100.53348 | | | | 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 | 100.59083 | | | | 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 | | | 9.03500 | 100.35982 | 9.03500 | 100.33546 | | | | 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 | | | 12.03741 | 99.84399 | 12.03741 | 102.55561 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|------------------|---------------|
| BAYA21 On 30/06/2017 Spot Bond | | | 12.28188 | 99.96590 | 12.28188 | 99.50551 | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 11.81000 | 99.96721 | 11.81000 | 99.76063 | | 12,518,600,000,000.00 | 1,060,000,000 | 0 | |
| Total BAYA24 SPOT | | | | | | | | 12,518,600,000,000.00 | 1,060,000,000 | 0 | |
| Total For BAYA24 | | | | | | | | 12,518,600,000,000.00 | 1,060,000,000 | 0 | |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93712 | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.73500 | 94.35065 | 11.73500 | 99.21320 | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 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 | 99.93923 | | | 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 | | | 11.38000 | 91.99198 | 11.38000 | 100.96994 | | | 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 | 99.94050 | | | 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 | 99.93911 | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.14087 | | | 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 | 96.57799 | | | 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 | 98.78479 | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.39229 | | | | 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 | 99.93945 | | | | 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 | 99.94177 | | | | 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 | 99.94177 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93955 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA50 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.94925 | | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93192 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93494 | | | | 0.00 | 1,254,629,200 | 313,657,300 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 1,254,629,200 | 313,657,300 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 1,254,629,200 | 313,657,300 |
| BAYA53 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.94889 | | | | 0.00 | 0 | 0 |
| Total BAYA53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA53 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93507 | | | | 0.00 | 1,862,471,600 | 465,617,900 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 1,862,471,600 | 465,617,900 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 1,862,471,600 | 465,617,900 |
| BAYB04 On 31/03/2017 Spot Bond | | | 14.19441 | 99.96112 | 14.19441 | 102.95810 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.92203 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.92184 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.92193 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.91905 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93127 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 18.64372 | 100.00000 | 18.59756 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 16.96789 | 100.00000 | 16.92586 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 10.47401 | 100.00000 | 10.44808 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 10.50001 | 100.00000 | 10.47371 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 12.66357 | 100.00000 | 12.63222 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 10.97277 | 100.00000 | 10.94560 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC117U On 02/05/2017 Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.47870 | | | | 0.00 | 0 | 0 |
| Total BC117U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC117U | | | | | | | | | | 0.00 | 0 | 0 |
| BC118U On 15/05/2017 Spot Bond | | | 100.00000 | 88.80779 | 100.00000 | 88.59223 | | | | 0.00 | 0 | 0 |
| Total BC118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC118U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BC119L On 24/05/2017 Spot Bond | | | 100.00000 | 86.90476 | 100.00000 | 86.69834 | | | | 0.00 | 0 | 0 |
| Total BC119U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC119U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50370 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80649 | | | | 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 | 101.48630 | | | | 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 | 101.85590 | | | | 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 | 101.01557 | | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ12 On 23/03/2018 Spot Bond | | | 8.65000 | 100.16253 | 8.65000 | 100.13816 | | | | 0.00 | 0 | 0 |
| Total BCJ12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ12 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 18.43638 | 100.00000 | 21.54400 | | | | 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 | 18.43638 | 100.00000 | 21.54400 | | | | 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 | | | 2.43500 | 101.54362 | 2.43500 | 198.10181 | | | | 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 | | | 8.37500 | 99.04823 | 8.37500 | 180.89696 | | | | 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 | | | 8.37500 | 93.07080 | 8.37500 | 181.34988 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BD0302 On 18/04/2028 Spot Bond | | | 8.76000 | 99.15442 | 8.76000 | 99.13107 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 8.03000 | 99.18916 | 8.03000 | 99.16794 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 9.37242 | 100.00000 | 9.34895 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 8.11064 | 100.00000 | 8.09032 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2U On 23/11/2032 Spot Bond | | | 100.00000 | 8.11064 | 100.00000 | 8.09032 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2U On 21/11/2032 Spot Bond | | | 100.00000 | 8.60437 | 100.00000 | 8.58283 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2U 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 |
| BG1E2U On 21/11/2032 Spot Bond | | | 100.00000 | 11.51197 | 100.00000 | 11.48314 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2U On 21/11/2032 Spot Bond | | | 100.00000 | 15.90079 | 100.00000 | 15.86098 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 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 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.77768 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BGL02 On 19/11/2019 Spot Bond | | | 10.42500 | 104.81821 | 10.42500 | 104.78878 | | | | 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 | 102.14181 | | | | 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 | | | 10.62500 | 98.43299 | 10.62500 | 100.03176 | | | | 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 | | | 10.95500 | 103.00418 | 10.95500 | 101.90161 | | | | 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 | 100.83199 | | | | 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 | | | 11.57000 | 102.27815 | 11.57000 | 101.76239 | | | | 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 | 100.78358 | | | | 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 | | | 10.95500 | 101.29483 | 10.95500 | 101.26548 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56955 | | | | 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 | | | 11.33500 | 106.82249 | 11.33500 | 108.43122 | | | | 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 | 102.19570 | | | | 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 | | | 11.37500 | 102.44118 | 11.37500 | 102.40987 | | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| BGL14 On 03/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.66271 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.39870 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total BGL15 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For BGL15 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| BGR04 On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69521 | | | 0.00 | 0 | 0 |
| Total BGR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR04 | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93006 | | | 0.00 | 150,000,000 | 150,000,000 |
| Total BID04 SPOT | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total For BID04 | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.11668 | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.83000 | 102.21559 | 8.83000 | 102.19133 | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| 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 |
| BPPF01 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16130 | | | 0.00 | 0 | 0 |
| Total BPPF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF01 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF02 On 22/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.17424 | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85935 | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | 0.00 | 0 | 0 |
| BTC152 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.94467 | | | 0.00 | 0 | 0 |
| Total BTC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC152 | | | | | | | | | 0.00 | 0 | 0 |
| BTC160 On 03/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40207 | | | 0.00 | 0 | 0 |
| Total BTC160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC160 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BTC16 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85204 | | | | 0.00 | 0 | 0 |
| Total BTC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC161 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 10/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.74651 | | | | 0.00 | 0 | 0 |
| Total BTC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC162 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.26093 | | | | 0.00 | 0 | 0 |
| Total BTC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC163 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 10/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.11825 | | | | 0.00 | 0 | 0 |
| Total BTC164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC164 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.96854 | | | | 0.00 | 0 | 0 |
| Total BTC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC165 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 21/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.88450 | | | | 0.00 | 0 | 0 |
| Total BTC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC166 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.63373 | | | | 0.00 | 0 | 0 |
| Total BTC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC167 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 06/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.54978 | | | | 0.00 | 0 | 0 |
| Total BTC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC168 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.52969 | | | | 0.00 | 0 | 0 |
| Total BTC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC169 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC17 On 14/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.82968 | | | | 0.00 | 0 | 0 |
| Total BTC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC170 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04710 | | | | 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 | 100.04859 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BWZJ1: On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93947 | | | | 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 | 101.22730 | | | | 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 | 101.25910 | | | | 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 | 10.77038 | 100.00000 | 10.74371 | | | | 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 | 10.77038 | 100.00000 | 10.74371 | | | | 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 | 10.79970 | 100.00000 | 10.77296 | | | | 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 | 10.79970 | 100.00000 | 10.77296 | | | | 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 | 46.81156 | 100.00000 | 46.69563 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 16.84096 | 100.00000 | 16.79927 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.08000 | 96.02069 | 15.08000 | 95.98277 | | | | 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 | 103.06925 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 12.88000 | 99.65833 | 12.88000 | 99.62397 | | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CBL16 On 18/05/2017 Spot Bond | | | 8.39500 | 103.55296 | 8.39500 | 103.52941 | | | 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 | 99.04686 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 12.38000 | 98.36999 | 12.38000 | 98.33736 | | | 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 | 99.32440 | | | 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 | | | 9.65500 | 100.33092 | 9.65500 | 100.30480 | | | 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 | 101.00510 | | | 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 | 101.51421 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35086 | | | 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 | | | 9.95500 | 108.21103 | 9.95500 | 108.18199 | | | 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 | | | 10.18000 | 114.14544 | 10.18000 | 114.11431 | | | 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 | | | 10.30500 | 109.95903 | 10.30500 | 109.92868 | | | 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 | | | 10.25500 | 105.28821 | 10.25500 | 105.25960 | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.76849 | | | 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 | 106.59290 | 10.00000 | 106.56510 | | | 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 | 102.09555 | | | 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 | 100.20696 | | | 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 | 101.95100 | | | 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 | 37.51883 | 100.00000 | 37.42488 | | | 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 | 41.58418 | 100.00000 | 41.48345 | | | 0.00 | 0 | 0 |
| Total CGR19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR19U | | | | | | | | | 0.00 | 0 | 0 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 46.02155 | 100.00000 | 45.90759 | | | 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 | 102.47769 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53734 | | | 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 | 101.66946 | | | 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 | 100.05840 | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR26 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04624 | | | | 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 | 100.94192 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR28 On 08/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23219 | | | | 0.00 | 0 | 0 |
| Total CGR28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR28 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.58344 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR30 On 08/05/2017 Spot Bond | | | 100.00000 | 90.34653 | 100.00000 | 90.12346 | | | | 0.00 | 0 | 0 |
| Total CGR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR30 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.94795 | | | | 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 | 99.94569 | | | | 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 | 99.94367 | | | | 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 | 100.83094 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88932 | | | | 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 | 23.62829 | 100.00000 | 23.57104 | | | | 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 | 101.66337 | | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70575 | | | 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 | 101.77344 | | | 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 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 102.42655 | 10.11000 | 102.39865 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 133.79799 | 3.14000 | 135.85333 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.20000 | 141.28050 | 3.20000 | 134.84058 | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN242 On 24/02/2019 Spot Bond | | | 13.50000 | 94.07898 | 13.50000 | 94.04503 | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 100.86196 | 9.35000 | 100.83650 | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 100.00000 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | 0.00 | 0 | 0 |
| CLN259 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 100.00000 | | | 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 | 100.00000 | | | 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 | | | 9.31000 | 100.70723 | 9.31000 | 100.68234 | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50613 | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65390 | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26978 | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22845 | | | 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 | 100.26309 | | | 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 | 100.86525 | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85977 | | | 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 | 100.28715 | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65028 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25932 | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82619 | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07684 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05305 | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49461 | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292/JIBAR On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN293 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93003 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05251 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95979 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25653 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95620 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03572 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97345 | | | | 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 | 154.78922 | | | | 0.00 | 0 | 0 |
| Total CLN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN300 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60163 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 155.36166 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 154.09803 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 154.94219 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 154.94219 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN313 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.19817 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.81000 | 98.31077 | 10.81000 | 98.28218 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.33000 | 94.88218 | 11.33000 | 94.85377 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97454 | | | | 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 | 100.26010 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.17492 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65517 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60407 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 30/04/2018 Spot Bond | | | 8.80500 | 108.02797 | 8.80500 | 103.61029 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN322 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66910 | | | | 0.00 | 0 | 0 |
| Total CLN322 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN322 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24218 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24218 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24579 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.25954 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24771 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26693 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97454 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 133.42329 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53511 | | | | 0.00 | 140,000,000 | 140,000,000 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 140,000,000 |
| Total For CLN339 | | | | | | | | | | 0.00 | 140,000,000 | 140,000,000 |
| CLN340 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17965 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97440 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For CLN341 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| CLN343 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.27623 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.22118 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.25278 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN344 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52250 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97508 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.44187 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN351 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN352 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52140 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64646 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.21595 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN361 On 20/03/2024 Spot Bond | | | 9.99000 | 103.04512 | 9.99000 | 103.01783 | | | | 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 | 100.23206 | | | | 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 | 101.54391 | | | | 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 | | | 12.13000 | 104.26765 | 12.13000 | 104.23429 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CLN366 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.59910 | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | 12.16000 | 104.21955 | 12.16000 | 104.18558 | | | 0.00 | 0 | 180,000,000 |
| Total CLN367 SPOT | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For CLN367 | | | | | | | | | 0.00 | 0 | 180,000,000 |
| CLN368 On 26/07/2022 Spot Bond | | | 10.02000 | 106.23391 | 10.02000 | 106.20523 | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.59910 | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.68246 | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 82.02648 | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.22902 | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.23310 | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.23326 | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97353 | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 9.35500 | 101.97196 | 9.35500 | 101.94664 | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97580 | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25371 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 98.22181 | 10.98000 | 98.19329 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 100.29141 | 11.00000 | 100.26222 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25688 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59217 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.92000 | 100.87681 | 11.92000 | 100.84507 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.27799 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.23298 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.77496 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24641 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 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 |
| CLN393 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| CLN394 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.23429 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66691 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25127 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.83792 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.13771 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.13189 | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For CLN399 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23419 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 99.97617 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97617 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12712 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.25758 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23539 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.09376 | | | | 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 | 100.25694 | | | | 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 | 100.25813 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.10329 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25455 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29984 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26649 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.22710 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/09/2020 Spot Bond | | | 4.00000 | 100.10768 | 4.00000 | 112.57574 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.17671 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.27846 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 46.69699 | 7.01000 | 47.28460 | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28084 | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.18548 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.54730 | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.51000 | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.56110 | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.37337 | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.33250 | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52385 | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.14607 | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.32839 | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 113.65246 | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN43 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 116.14307 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 115.25712 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 121.52148 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 114.44471 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10143 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25578 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.24501 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.47239 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 115.41678 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.44587 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.95719 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN444 On 24/05/2021 Spot Bond | | | 9.95500 | 108.55431 | 9.95500 | 108.52518 | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01531 | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | 0.00 | 0 | 0 |
| CLN447 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16139 | | | 0.00 | 0 | 0 |
| Total CLN447 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN447 | | | | | | | | | 0.00 | 0 | 0 |
| CLN448 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.06712 | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17212 | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | 0.00 | 0 | 0 |
| CLN450 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17785 | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | 0.00 | 0 | 0 |
| CLN451 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16974 | | | 0.00 | 0 | 0 |
| Total CLN451 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN451 | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 3.90000 | 136.16199 | 3.90000 | 136.12984 | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 5.90000 | 98.02913 | 5.90000 | 98.00070 | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 5.54000 | 100.51910 | 5.54000 | 100.49093 | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91854 | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.28625 | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN457 On 17/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.06289 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.77981 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN459 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19287 | | | | 0.00 | 0 | 0 |
| Total CLN459 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN459 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.77200 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.22324 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 16/02/2022 Spot Bond | | | 10.52500 | 103.22252 | 10.52500 | 103.19327 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN463 On 23/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85858 | | | | 0.00 | 0 | 0 |
| Total CLN463 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN463 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 9.74000 | 101.63446 | 9.74000 | 101.60819 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 14/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37987 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN466 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.15797 | | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 205.57619 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN81 On 18/04/2028 Spot Bond | | | 8.76000 | 99.15442 | 8.76000 | 99.13107 | | | 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 | | | 8.37500 | 41.02084 | 8.37500 | 180.89696 | | | 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 | | | 8.37500 | 41.53931 | 8.37500 | 181.34988 | | | 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 | 100.23448 | | | 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 | 102.08444 | | | 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 | 100.23689 | | | 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 | 101.65517 | | | 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 | 100.21910 | | | 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 | 100.22844 | | | 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 | 98.74020 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22838 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23659 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22009 | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.97729 | | | 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 | | | 8.48500 | 103.39040 | 8.48500 | 103.36679 | | | 0.00 | 0 | 880,000,000 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 880,000,000 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 880,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.28000 | 117.35632 | 9.28000 | 117.32708 | | | 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 | | | 9.56500 | 104.14609 | 9.56500 | 104.11965 | | | 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 | | | 10.40500 | 109.18271 | 10.40500 | 109.15230 | | | 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 | | | 9.88000 | 104.59441 | 9.88000 | 104.56671 | | | 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 | | | 10.05500 | 95.71535 | 10.05500 | 95.68957 | | | 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 | | | 11.08500 | 94.34104 | 11.08500 | 94.31308 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.10500 | 92.56862 | 11.10500 | 92.54114 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPL01L On 12/12/2019 Spot Bond | | | 100.00000 | 16.40520 | 100.00000 | 16.36546 | | | 0.00 | 0 | 0 |
| Total CPL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL01U | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 16.45294 | 100.00000 | 16.41308 | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | 0.00 | 0 | 0 |
| CPL03L On 12/12/2018 Spot Bond | | | 100.00000 | 28.37393 | 100.00000 | 28.30519 | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | 0.00 | 0 | 0 |
| CPL05L On 30/10/2018 Spot Bond | | | 100.00000 | 31.56303 | 100.00000 | 31.48487 | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | 0.00 | 0 | 0 |
| CPL06L On 30/11/2018 Spot Bond | | | 100.00000 | 29.36830 | 100.00000 | 29.29716 | | | 0.00 | 0 | 0 |
| Total CPL06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL06U | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.33000 | 100.50863 | 11.33000 | 100.47803 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 39.98972 | 100.00000 | 39.89284 | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | 0.00 | 0 | 0 |
| DEN39U On 10/06/2018 Spot Bond | | | 100.00000 | 34.39674 | 100.00000 | 34.31342 | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 40.48938 | 100.00000 | 40.39129 | | | 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 | | | 8.06000 | 102.84211 | 8.06000 | 99.39160 | | | 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 | 103.42044 | 6.86000 | 99.97228 | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66643 | | | | 0.00 | 0 | 0 |
| Total DENG64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG64 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16046 | | | | 0.00 | 0 | 0 |
| Total DENG65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG65 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 05/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.21903 | | | | 0.00 | 0 | 0 |
| Total DENG66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG66 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68946 | | | | 0.00 | 0 | 0 |
| Total DENG67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG67 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59735 | | | | 0.00 | 0 | 0 |
| Total DENG68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG68 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05057 | | | | 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 | 65.74368 | 100.00000 | 67.87446 | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 65.74368 | 100.00000 | 67.87446 | | | | 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 | 94.17461 | 100.00000 | 93.97881 | | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29432 | | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.48074 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 66.49770 | | | | 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 | | | 9.12500 | 102.17889 | 9.12500 | 102.15385 | | | | 0.00 | 0 | 0 |
| Total DV2021 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 DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 8.84500 | 102.81017 | 8.84500 | 102.78559 | | | 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 | 19.50537 | 100.00000 | 19.46172 | | | 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 | | | 9.48000 | 103.15356 | 9.48000 | 103.12717 | | 1,087,714,344,000.00 | | 114,737,800 | 157,368,900 |
| Total DV23 SPOT | | | | | | | | 1,087,714,344,000.00 | | 114,737,800 | 157,368,900 |
| Total For DV23 | | | | | | | | 1,087,714,344,000.00 | | 114,737,800 | 157,368,900 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 11.46267 | 100.00000 | 11.43702 | | 0.00 | 0 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 11.46267 | 100.00000 | 11.43702 | | 0.00 | 0 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 9.59000 | 101.54713 | 9.59000 | 101.52085 | | 0.00 | 0 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV24 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.05108 | 9.69000 | 101.02466 | | 0.00 | 0 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.05108 | 9.69000 | 101.02466 | | 0.00 | 0 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 10.58500 | 97.85595 | 10.58500 | 97.82808 | | 0.00 | 0 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV29 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.09471 | 10.10000 | 101.06719 | | 0.00 | 0 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.09471 | 10.10000 | 101.06719 | | 0.00 | 0 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DVC02 On 24/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71369 | | 0.00 | 0 | 0 | 0 |
| Total DVC027 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DVC027 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DVC02 On 19/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76465 | | 0.00 | 0 | 0 | 0 |
| Total DVC028 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DVC028 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DVC25 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73174 | | 0.00 | 0 | 0 | 0 |
| Total DVC25 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|--------------------|
| Total For DVC25 | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67432 | | | 0.00 | 0 | 0 |
| Total DVC26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC26 | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93007 | | | 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 | 101.15476 | | | 0.00 | 0 | 500,000,000 |
| Total DVF19 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For DVF19 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.70955 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20B On 28/03/2020 Spot Bond | | | 100.00000 | 16.56151 | 100.00000 | 16.52139 | | 910,000,000,000,000.00 | 39,100,000,000 | 27,100,000,000 | |
| Total DVF20B SPOT | | | | | | | | 10,000,000,000,000.00 | 39,100,000,000 | 27,100,000,000 | |
| Total For DVF20B | | | | | | | | 10,000,000,000,000.00 | 39,100,000,000 | 27,100,000,000 | |
| DVF21 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.73450 | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | 100.00000 | 10.29524 | 100.00000 | 10.27029 | | 513,800,000,000,000.00 | 95,138,000,000 | 79,500,000,000 | |
| Total DVF22 SPOT | | | | | | | | 13,800,000,000,000.00 | 95,138,000,000 | 79,500,000,000 | |
| Total For DVF22 | | | | | | | | 13,800,000,000,000.00 | 95,138,000,000 | 79,500,000,000 | |
| E170 On 01/08/2020 Spot Bond | | | 8.17500 | 117.40076 | 8.17500 | 117.37478 | | | 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 | 21.09085 | 100.00000 | 21.04365 | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 9.03500 | 101.97620 | 9.03500 | 101.95172 | | | 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 | | | 9.16500 | 102.70449 | 9.16500 | 102.67948 | | | 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 | | | 9.53000 | 102.52446 | 9.53000 | 102.49852 | | | 0.00 | 0 | 0 |
| Total ECN24 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 ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 3.23000 | 105.31778 | 3.23000 | 105.29499 | | | | 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 | 102.05553 | | | | 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 | 101.66230 | | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0C On 28/10/2023 Spot Bond | | | 100.00000 | 19.20613 | 100.00000 | 19.15857 | | | | 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 | | | 2.83500 | 102.79843 | 2.83500 | 102.77714 | | | | 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 | 112.71662 | 2.25000 | 112.69508 | | | | 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 | | | 2.76000 | 129.70046 | 2.76000 | 129.67386 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 2.76000 | 116.55998 | 2.76000 | 116.53606 | | | | 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 | | | 2.76000 | 115.47542 | 2.76000 | 115.45173 | | | | 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 | | | 2.78000 | 107.72398 | 2.78000 | 107.70188 | | | | 0.00 | 0 | 0 |
| Total EL31 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 EL31 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 2.82500 | 103.33184 | 2.82500 | 103.31048 | | | | 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 | 112.71662 | 2.25000 | 112.69508 | | | | 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 | | | 9.25500 | 105.42212 | 9.25500 | 105.39578 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.23500 | 105.36401 | 9.23500 | 105.33816 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.15500 | 103.51177 | 10.15500 | 103.48345 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.37000 | 95.45293 | 10.37000 | 98.62996 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.63500 | 105.02964 | 10.63500 | 104.86376 | | | | 0.00 | 0 | 2,666,666,400 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,666,666,400 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,666,666,400 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.25500 | 102.67219 | 10.25500 | 102.64784 | | | | 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 | 100.72148 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27463 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90542 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67399 | | | | 0.00 | 0 | 0 |
| Total EPF007 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 EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.41044 | | | | 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 | 99.97758 | | | | 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 | 101.26774 | | | | 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 | 35.15585 | 100.00000 | 35.07069 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2019 Spot Bond | | | 100.00000 | 14.39984 | 100.00000 | 14.36495 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 06/09/2017 Spot Bond | | | 100.00000 | 0.00000 | 100.54638 | | | | | 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 | 101.12446 | | | | | 0.00 | 0 | 0 |
| 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 | 101.20543 | | | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC29 On 02/03/2018 Spot Bond | | | 100.00000 | 0.00000 | 100.82082 | | | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC30 On 06/09/2017 Spot Bond | | | 100.00000 | 0.00000 | 100.52459 | | | | | 0.00 | 0 | 0 |
| Total EPFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | 100.00000 | 0.00000 | 101.71864 | | | | | 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 | 95.68227 | 100.00000 | 95.43819 | | | | 0.00 | 0 | 0 |
| Total EQS05/JIBAR 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 EQS05/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.85354 | | | | 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 | | | 12.38000 | 96.27614 | 12.38000 | 100.55620 | | | | 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 | 98.32829 | | | | 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 | 32.62012 | 100.00000 | 32.53934 | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 32.71122 | 100.00000 | 32.63021 | | | | 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 | 101.01963 | | | | 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 | 101.02420 | | | | 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 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.07367 | | | | 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 | 101.13092 | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-----------------------|
| 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 | 100.98196 | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 100.97002 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.94405 | | | 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 | 101.24095 | | | 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 | 101.01862 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.49153 | | | 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 | 101.00881 | | | 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 | | | 8.08000 | 105.24568 | 8.08000 | 105.22277 | | 199,576,000,000.00 | | 24,700,000 | 41,590,000,000 |
| Total ES18 SPOT | | | | | | | | 199,576,000,000.00 | | 24,700,000 | 41,590,000,000 |
| Total For ES18 | | | | | | | | 199,576,000,000.00 | | 24,700,000 | 41,590,000,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 104.08062 | 9.25000 | 104.05476 | | 0.00 | | 0 | 0 |

| Contract 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/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18/R204 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 8.76000 | 107.30678 | 8.76000 | 107.28138 | | | 1,701,011,544,000.00 | 194,179,400 | 828,662,900 |
| Total ES23 SPOT | | | | | | | | | 1,701,011,544,000.00 | 194,179,400 | 828,662,900 |
| Total For ES23 | | | | | | | | | 1,701,011,544,000.00 | 194,179,400 | 828,662,900 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.74014 | 10.00000 | 101.71273 | | | 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 | | | 9.34500 | 90.96558 | 9.34500 | 90.94276 | | | 165,808,166,790,000.00 | 17,742,982,000 | 27,360,000,000 |
| Total ES26 SPOT | | | | | | | | | 165,808,166,790,000.00 | 17,742,982,000 | 27,360,000,000 |
| Total For ES26 | | | | | | | | | 165,808,166,790,000.00 | 17,742,982,000 | 27,360,000,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 99.93656 | 7.85000 | 99.91542 | | | 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 | | | 10.48000 | 77.15640 | 10.10500 | 79.58688 | | | 14,321,058,336,000.00 | 1,366,513,200 | 57,659,300,000 |
| Total ES33 SPOT | | | | | | | | | 14,321,058,336,000.00 | 1,366,513,200 | 57,659,300,000 |
| Total For ES33 | | | | | | | | | 14,321,058,336,000.00 | 1,366,513,200 | 57,659,300,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.30057 | 7.50000 | 100.28050 | | | 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 | | | 10.25500 | 87.91068 | 10.25500 | 87.88653 | | | 1,694,316,743,000.00 | 165,218,600 | 31,292,609,300 |
| Total ES42 SPOT | | | | | | | | | 1,694,316,743,000.00 | 165,218,600 | 31,292,609,300 |
| Total For ES42 | | | | | | | | | 1,694,316,743,000.00 | 165,218,600 | 31,292,609,300 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.63198 | 8.50000 | 103.60828 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97794 | | | 0.00 | 0 | 50,000,000 |
| Total EXX01 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For EXX01 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.14359 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23185 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.23887 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 32.27826 | 100.00000 | 32.19743 | | | | 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 | 32.37854 | 100.00000 | 32.29747 | | | | 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 | 32.50618 | 100.00000 | 32.42478 | | | | 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 | 32.63382 | 100.00000 | 32.55210 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 13.36004 | 100.00000 | 13.32659 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 10.60348 | 100.00000 | 10.57693 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90381 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77128 | | | | 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 | 100.74960 | | | | 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 | 100.73885 | | | | 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 | 100.04697 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74068 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.21423 | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| FIFB12 On 13/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.12027 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 6.55285 | 100.00000 | 6.53944 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.41555 | 100.00000 | 0.41451 | | | | 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 | 0.41555 | 100.00000 | 0.41451 | | | | 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 | 12.15660 | 100.00000 | 12.12615 | | | | 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 | 11.84135 | 100.00000 | 11.81169 | | | | 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 | 0.00000 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4K On 15/09/2023 Spot Bond | | | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4L On 15/09/2023 Spot Bond | | | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 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 | | | 9.20500 | 101.18502 | 9.20500 | 101.16000 | | | | 0.00 | 0 | 360,000,000 |

| 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 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 | 100.42818 | | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.33625 | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For FRB11 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.99559 | | | | 0.00 | 140,000,000 | 1,123,000,000 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 1,123,000,000 |
| Total For FRB12 | | | | | | | | | | 0.00 | 140,000,000 | 1,123,000,000 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 96.69663 | | | | 0.00 | 0 | 12,000,000 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 12,000,000 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 12,000,000 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.55500 | 100.00037 | 10.55500 | 101.34768 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.44085 | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.22244 | | | | 0.00 | 0 | 60,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 102.39106 | | | | 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 | 13.34243 | 100.00000 | 13.30939 | | | | 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 | 102.66597 | | | | 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 | | | 11.25500 | 109.11384 | 11.25500 | 109.08102 | | | | 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 | 103.87902 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.02055 | | | | 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 | 100.65491 | | | | 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 | | | 10.18000 | 106.04559 | 10.18000 | 106.01668 | | | | 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 | 102.50726 | | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.98000 | 141.86879 | 2.98000 | 141.83884 | | | | 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 | | | 3.37500 | 114.33212 | 3.37500 | 277.55743 | | | | 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 | | | 3.45000 | 109.56290 | 3.45000 | 116.43846 | | | | 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 | | | 3.71000 | 90.03990 | 3.71000 | 159.27066 | | | | 0.00 | 0 | 60,000,000 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.91000 | 95.46707 | 3.91000 | 196.24249 | | | | 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 | | | 3.99000 | 90.46324 | 3.99000 | 90.43724 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 3.96500 | 94.70498 | 3.96500 | 94.52992 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 8.93000 | 73.05044 | 8.93000 | 72.81701 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 28/10/2024 Spot Bond | | | 10.05000 | 48.38528 | 10.05000 | 47.99924 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 10/12/2024 Spot Bond | | | 10.08000 | 47.74219 | 10.08000 | 47.35831 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC051 On 13/10/2018 Spot Bond | | | 100.00000 | 33.97139 | 100.00000 | 33.88727 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC061 On 31/12/2017 Spot Bond | | | 100.00000 | 67.28896 | 100.00000 | 67.12233 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC101 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.82854 | | | | 0.00 | 100,000,000 | 71,000,000 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 71,000,000 |
| Total For FRC107 | | | | | | | | | | 0.00 | 100,000,000 | 71,000,000 |
| FRC109 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26935 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC112 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23809 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC113 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25782 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.19997 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | 7.47000 | 100.19997 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 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 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12(On 20/06/2017 Spot Bond | | | | 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 | 100.25373 | | | | 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 | 100.16074 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.32055 | | | | 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 | 83.51890 | 100.09221 | 83.33357 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23367 | | | | 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 | 103.08319 | | | | 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 | 100.25289 | | | | 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 | 99.67567 | 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 | 100.25533 | | | | 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 | 100.23634 | | | | 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 | 100.24284 | | | | 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 | 100.30632 | | | | 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 | 100.23923 | | | | 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 | 80.08858 | 13.22500 | 80.06027 | | | | 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 | 100.22779 | | | | 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 | 100.22803 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31506 | | | | 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 | 100.19078 | | | | 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 | 108.30248 | 3.99500 | 112.02128 | | | | 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 | 100.24530 | | | | 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 | 100.24530 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98153 | | | | 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 | 99.97454 | | | | 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 | 100.24530 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For FRC174 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| FRC17:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23320 | | | | 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 | 100.22863 | | | | 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 | 101.53010 | | | | 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 | 100.26100 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 114.86206 | | | | 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 | 101.78507 | | | | 0.00 | 1,010,000,000 | 1,010,000,000 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 1,010,000,000 | 1,010,000,000 |
| Total For FRC182 | | | | | | | | | | 0.00 | 1,010,000,000 | 1,010,000,000 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29438 | | | | 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 | 100.29414 | | | | 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 | 100.24297 | | | | 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 | 100.24297 | | | | 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 | 99.88620 | | | | 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 | 99.88066 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | 100.25418 | | | | 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 | 101.83365 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total FRC200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | 0.00 | 0 | 0 |
| FRC200:On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83365 | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | 0.00 | 0 | 0 |
| FRC202:On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35066 | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | 0.00 | 0 | 0 |
| FRC204:On 06/05/2017 Spot Bond | | | 8.75000 | 101.28908 | 8.75000 | 101.26501 | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | 0.00 | 0 | 0 |
| FRC205:On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81775 | | | 0.00 | 0 | 250,000,000 |
| Total FRC206 SPOT | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For FRC206 | | | | | | | | | 0.00 | 0 | 250,000,000 |
| FRC206:On 20/09/2021 Spot Bond | | | 100.00000 | 12.65539 | 100.00000 | 12.62473 | | | 0.00 | 0 | 200,000,000 |
| Total FRC207 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRC207 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRC207:On 20/09/2021 Spot Bond | | | 100.00000 | 11.86421 | 100.00000 | 11.83547 | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | 0.00 | 0 | 0 |
| FRC208:On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.91388 | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | 0.00 | 0 | 0 |
| FRC209:On 20/12/2019 Spot Bond | | | 100.00000 | 18.19717 | 100.00000 | 18.15308 | | | 0.00 | 0 | 0 |
| FRC210:On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25004 | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | 0.00 | 0 | 0 |
| FRC210:On 29/10/2017 Spot Bond | | | 100.00000 | 94.21849 | 100.00000 | 93.97814 | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | 0.00 | 0 | 0 |
| FRC211:On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29083 | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | 0.00 | 0 | 0 |
| FRC212:On 04/06/2021 Spot Bond | | | 100.00000 | 12.26289 | 100.00000 | 12.23318 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC214 On 07/11/2017 Spot Bond | | | 100.00000 | 63.10842 | 100.00000 | 62.95039 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29080 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 07/11/2017 Spot Bond | | | 100.00000 | 63.09178 | 100.00000 | 62.93379 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217 On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.28810 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC218 On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23249 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC219 On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32315 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25379 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 31/01/2022 Spot Bond | | | 3.31000 | 139.79065 | 3.31000 | 139.75989 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC222 On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95835 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC223 On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97264 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC224 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04586 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| FRC23: On 31/01/2022 Spot Bond | | | 4.17000 | 134.53773 | 4.17000 | 134.50497 | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35137 | | | 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 | 111.55514 | | | 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 | 120.07884 | | | 0.00 | 64,000,000 | 32,000,000 |
| Total FRC237 SPOT | | | | | | | | | 0.00 | 64,000,000 | 32,000,000 |
| Total For FRC237 | | | | | | | | | 0.00 | 64,000,000 | 32,000,000 |
| FRC23: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 112.16335 | | | 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 | 120.92227 | | | 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 | 119.69759 | | | 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 | 111.48378 | | | 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 | 111.04011 | | | 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 | 103.76866 | | | 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 | 111.45263 | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.73130 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.00189 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.08229 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.40369 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 117.90420 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.52154 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 13/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.30835 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51231 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53669 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 3.84000 | 109.84553 | 3.84000 | 136.49399 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.89000 | 103.38379 | 3.89000 | 136.19046 | | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 3.87000 | 101.74961 | 3.87000 | 136.31177 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.69752 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86586 | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01U On 22/12/2018 Spot Bond | | | 100.00000 | 27.04295 | 100.00000 | 26.97744 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| FRD09U On 26/06/2017 Spot Bond | | | 100.00000 | 82.01885 | 100.00000 | 81.83819 | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | 0.00 | 0 | 0 |
| FRD13U On 31/12/2019 Spot Bond | | | 100.00000 | 18.77710 | 100.00000 | 18.73060 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |
| FRD15U On 31/12/2021 Spot Bond | | | 100.00000 | 12.17143 | 100.00000 | 12.14130 | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 3.89000 | 84.27807 | 3.89000 | 83.86520 | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 3.85500 | 99.80949 | 3.85500 | 99.80052 | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.03436 | | | 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 | 101.46918 | | | 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 | 102.14812 | | | 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 | 99.40081 | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.56332 | | | 0.00 | 0 | 155,000,000 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 155,000,000 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 155,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.54333 | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.64206 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For FRJ25 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| FRJ27 On 25/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.39130 | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | 0.00 | 0 | 0 |
| FRS01L On 13/05/2021 Spot Bond | | | 100.00000 | 5.74232 | 100.00000 | 5.73128 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS02L On 13/05/2021 Spot Bond | | | 100.00000 | 5.74232 | 100.00000 | 5.73128 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS10C On 15/01/2024 Spot Bond | | | 2.30800 | 85.63315 | 2.30800 | 114.42727 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10V On 31/01/2038 Spot Bond | | | 2.72500 | 110.30964 | 2.72500 | 119.54606 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10G On 23/01/2024 Spot Bond | | | 10.38000 | 101.89649 | 10.38000 | 101.86748 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10K On 23/01/2024 Spot Bond | | | 10.38000 | 101.89649 | 10.38000 | 101.86748 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10E On 31/01/2038 Spot Bond | | | 2.86500 | 107.65965 | 2.86500 | 116.85988 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10S On 07/12/2033 Spot Bond | | | 2.92000 | 222.11953 | 2.92000 | 222.07312 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS11C On 31/01/2038 Spot Bond | | | 2.83500 | 117.45369 | 2.83500 | 117.42938 | | | 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 | | | 2.95000 | 221.27762 | 2.95000 | 221.23120 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.75706 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 3.25000 | 118.13406 | 3.25000 | 118.10826 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/03/2038 Spot Bond | | | 3.03000 | 113.81024 | 3.03000 | 113.78606 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 3.03000 | 113.81024 | 3.03000 | 113.78606 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 3.07000 | 120.75091 | 3.07000 | 217.90224 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 3.12000 | 216.57967 | 3.12000 | 216.53325 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 2.78000 | 106.95184 | 2.78000 | 106.92986 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 3.15000 | 215.76334 | 3.15000 | 215.71690 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 3.94000 | 98.50465 | 3.94000 | 98.48129 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 3.45000 | 103.70113 | 3.45000 | 163.20860 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS127 On 31/01/2038 Spot Bond | | | 3.75500 | 88.51845 | 3.75500 | 101.38023 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 3.44000 | 103.82652 | 3.44000 | 163.36228 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 11/05/2017 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 |
| FRS131 On 31/03/2028 Spot Bond | | | 3.50000 | 162.47923 | 3.50000 | 162.44272 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 3.66000 | 202.44628 | 3.66000 | 202.39992 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 94.85936 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 3.68500 | 89.19327 | 3.68500 | 102.50414 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.94000 | 85.64128 | 3.94000 | 98.48129 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/01/2038 Spot Bond | | | 3.46500 | 106.15998 | 3.46500 | 106.13618 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 3.31000 | 165.41149 | 3.31000 | 165.37516 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 3.43000 | 208.32309 | 3.43000 | 208.27670 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.44000 | 163.39874 | 3.44000 | 163.36228 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS141 On 31/03/2028 Spot Bond | | | 3.44000 | 163.39874 | 3.44000 | 163.36228 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.73000 | 96.09249 | 3.73000 | 158.97227 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 31/01/2025 Spot Bond | | | 3.55000 | 115.63971 | 3.55000 | 115.61351 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2022 Spot Bond | | | 3.01000 | 141.67841 | 3.01000 | 141.64838 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.97200 | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 3.79000 | 158.11776 | 3.79000 | 158.08097 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 3.83000 | 157.52678 | 3.83000 | 157.48996 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/01/2025 Spot Bond | | | 3.52000 | 115.88646 | 3.52000 | 115.86031 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 3.80000 | 157.96977 | 3.80000 | 157.93299 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 3.84000 | 157.37943 | 3.84000 | 157.34260 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11263 | | | 0.00 | 0 | 0 |
| Total FRS154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS154 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS15 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20411 | | | | 0.00 | 0 | 0 |
| Total FRS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 03/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89340 | | | | 0.00 | 0 | 0 |
| Total FRS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS156 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.68500 | 118.83516 | 2.68500 | 288.49457 | | | | 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 | | | 2.57500 | 119.57253 | 2.57500 | 290.28554 | | | | 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 | | | 3.29500 | 114.84359 | 3.29500 | 278.79969 | | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 2.97000 | 99.45342 | 2.97000 | 141.90239 | | | | 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 | 101.53170 | | | | 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 | | | 2.50000 | 144.95539 | 2.50000 | 144.92667 | | | | 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 | 101.29530 | | | | 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 | | | 2.70500 | 116.07788 | 2.70500 | 116.05424 | | | | 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 | 86.97279 | 104.97509 | 86.76103 | | | | 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 | 85.80956 | 101.07593 | 85.61280 | | | | 0.00 | 0 | 0 |
| Total FRS73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS73 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| FRS74 On 14/06/2017 Spot Bond | | | 100.44759 | 83.93388 | 100.44759 | 83.74329 | | | 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 | 84.41269 | 100.76967 | 84.22223 | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS76 | | | | | | | | | 0.00 | 0 | 0 |
| FRS79 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS79 | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 2.44000 | 124.11007 | 2.44000 | 124.08575 | | | 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 | 95.33453 | 2.71000 | 122.75257 | | | 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 | 99.57284 | | | 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 | 95.13010 | 2.74000 | 122.48925 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 3.48500 | 113.63331 | 3.48500 | 275.86013 | | | 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 | 101.21902 | | | 0.00 | 0 | 60,000,000 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76181 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRX17 On 15/09/2017 Spot Bond | | | 7.70500 | 100.65898 | 7.70500 | 100.63846 | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.13000 | 107.13055 | 8.13000 | 107.10710 | | | 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 | | | 8.24500 | 105.09029 | 8.24500 | 105.06684 | | | 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 | | | 8.44500 | 100.86198 | 8.44500 | 100.83906 | | | 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 | | | 9.18000 | 94.20041 | 9.18000 | 94.17743 | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.40500 | 110.47120 | 9.40500 | 110.44330 | | | 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 | | | 9.80500 | 98.09066 | 9.80500 | 98.06486 | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.80500 | 103.03351 | 9.80500 | 103.00671 | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.05000 | 99.39869 | 10.05000 | 99.37177 | | | 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 | | | 10.14500 | 96.20113 | 10.14500 | 96.17484 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.15000 | 102.68729 | 10.15000 | 102.76384 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.60000 | 80.48882 | 10.60000 | 80.46599 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.21036 | | | 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 | 100.28520 | | | 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 | 100.56966 | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.23320 | | | 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 | 100.26441 | | | 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 | 100.00000 | | | 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 | 100.78701 | | | 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 | 100.79637 | | | 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 | 100.91325 | | | 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 | 100.93825 | | | 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 | 101.04816 | | | 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 | 9.44859 | 100.00000 | 9.42493 | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 1.58521 | 100.00000 | 1.58124 | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A1L On 20/03/2018 Spot Bond | | | 100.00000 | 52.45703 | 100.00000 | 52.32995 | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 8.80083 | 100.00000 | 8.77951 | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 1.47653 | 100.00000 | 1.47296 | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 15.92603 | 100.00000 | 15.88659 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 2.67194 | 100.00000 | 2.66533 | | | | 0.00 | 0 | 0 |
| Total FS5A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 0.44828 | 100.00000 | 0.44717 | | | | 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 | 4.17491 | 100.00000 | 4.16458 | | | | 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 | 4.17491 | 100.00000 | 4.16458 | | | | 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 | 4.17491 | 100.00000 | 4.16458 | | | | 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 | 4.17491 | 100.00000 | 4.16458 | | | | 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 | 4.17491 | 100.00000 | 4.16458 | | | | 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 | 101.89870 | | | | 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 | | | 9.03500 | 104.43229 | 9.03500 | 104.40652 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.88977 | | | | 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 | 100.73546 | | | | 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 | 100.74356 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.79622 | | | | 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 | 100.86096 | | | | 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 | 100.90139 | | | | 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 |
| GPT40 On 06/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57514 | | | | 0.00 | 0 | 0 |
| Total GPT40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT40 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 16.32408 | 100.00000 | 16.28454 | | | | 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 | 57.83238 | 100.00000 | 57.69227 | | | | 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 | 28.74700 | 100.00000 | 28.67736 | | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 14.14949 | 100.00000 | 14.11406 | | | 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 | 22.13193 | 100.00000 | 22.07831 | | | 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 | 14.69879 | 100.00000 | 14.66318 | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 3.48887 | 100.00000 | 3.48225 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 74.79508 | 100.00000 | 74.64213 | | | 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 | 55.82194 | 100.00000 | 55.71603 | | | 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 | 38.76833 | 100.00000 | 38.72529 | | | 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 | 27.91097 | 100.00000 | 27.85802 | | | 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 | 17.23037 | 100.00000 | 17.21124 | | | 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 | 13.95548 | 100.00000 | 13.92901 | | | 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 | 7.65794 | 100.00000 | 7.64944 | | | 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 | 7.00429 | 100.00000 | 6.99101 | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 3.40731 | 100.00000 | 3.40353 | | | 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 | 3.48887 | 100.00000 | 3.48225 | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 16.96385 | 100.00000 | 16.91176 | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 12.21228 | 100.00000 | 12.17479 | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 9.75302 | 100.00000 | 9.72309 | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | 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 | 101.82590 | | | 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 | 101.61485 | | | 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 | 101.70055 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66852 | | | | 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 | 101.30399 | | | | 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 | 100.01974 | | | | 0.00 | 0 | 40,000,000 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.14925 | | | | 0.00 | 0 | 13,920,000,000 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 13,920,000,000 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 13,920,000,000 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08863 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.08176 | | | | 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 | 100.37266 | | | | 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 | 101.75726 | | | | 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 | 100.35572 | | | | 0.00 | 0 | 100,000,000 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| GRT15 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.96060 | | | | 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 | 101.78322 | | | | 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 | | | 9.46000 | 107.87492 | 9.46000 | 107.84752 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| GRT18 On 13/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.39217 | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.40432 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total GRT19 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For GRT19 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.14837 | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 9.90500 | 98.20905 | 9.90500 | 99.24757 | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| HC1M1 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 113.18973 | | | 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 | 108.21918 | | | 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 | 103.76421 | | | 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 | 101.98698 | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | 0.00 | 0 | 0 |
| HC3T1 On 28/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02335 | | | 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 | 100.33275 | | | 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 | 17.03036 | 100.00000 | 16.98771 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39665 | | | | 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 | 101.34276 | | | | 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 | 100.44207 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.91959 | | | | 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 | 101.94038 | | | | 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 | 101.96357 | | | | 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 | 10.26919 | 100.00000 | 10.24376 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 10.26919 | 100.00000 | 10.24376 | | | | 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 | 10.89369 | 100.00000 | 10.86672 | | | | 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 | 10.89369 | 100.00000 | 10.86672 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.69662 | 100.00000 | 11.66766 | | | | 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 | 11.69662 | 100.00000 | 11.66766 | | | | 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 | 12.67798 | 100.00000 | 12.64659 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03818 | | | | 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 | 101.21535 | | | | 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 | 102.05583 | | | | 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 | 101.88680 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF10 On 17/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95118 | | | | 0.00 | 0 | 0 |
| Total HPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.27500 | 105.76931 | 8.27500 | 105.74562 | | | | 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 | 17.11778 | 100.00000 | 17.07947 | | | | 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 | | | 2.72500 | 287.90523 | 2.72500 | 287.84658 | | | | 0.00 | 0 | 13,400,000,000 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 13,400,000,000 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 13,400,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.43500 | 123.07893 | 2.43500 | 298.79914 | | | | 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 | 100.83566 | 2.79000 | 100.81503 | | | | 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 | | | 10.15000 | 94.18309 | 10.15000 | 94.15733 | | | | 0.00 | 0 | 3,020,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 3,020,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 3,020,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.53347 | 100.00000 | 10.50990 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|---------------|
| HWAY3 On 31/07/2035 Spot Bond | | | 10.14000 | 94.11070 | 10.14000 | 94.08499 | | | 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 | 10.53343 | 100.00000 | 10.50987 | | | 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 | 101.74948 | | | 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 | 100.28686 | | | 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 | 21.12550 | 100.00000 | 18.63374 | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | 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 | 128.27083 | 2.10000 | 128.24683 | | 359,520,000,000.00 | 171,200,000 | 62,436,788,500 | |
| Total I2025 SPOT | | | | | | | | 359,520,000,000.00 | 171,200,000 | 62,436,788,500 | |
| Total For I2025 | | | | | | | | 359,520,000,000.00 | 171,200,000 | 62,436,788,500 | |
| I2029 On 31/03/2029 Spot Bond | | | 2.16000 | 99.90389 | 2.16000 | 99.88508 | | 4,345,920,000,000.00 | 2,012,000,000 | 36,422,297,300 | |
| Total I2029 SPOT | | | | | | | | 4,345,920,000,000.00 | 2,012,000,000 | 36,422,297,300 | |
| Total For I2029 | | | | | | | | 4,345,920,000,000.00 | 2,012,000,000 | 36,422,297,300 | |
| I2033 On 28/02/2033 Spot Bond | | | 2.16000 | 105.76067 | 2.16000 | 105.74082 | | 12,730,176,000,000.00 | 5,893,600,000 | 50,481,798,200 | |
| Total I2033 SPOT | | | | | | | | 12,730,176,000,000.00 | 5,893,600,000 | 50,481,798,200 | |
| Total For I2033 | | | | | | | | 12,730,176,000,000.00 | 5,893,600,000 | 50,481,798,200 | |
| I2038 On 31/01/2038 Spot Bond | | | 2.10500 | 132.38582 | 2.10500 | 132.36105 | | 27,185,560,959,000.00 | 12,914,755,800 | 158,322,550,900 | |
| Total I2038 SPOT | | | | | | | | 27,185,560,959,000.00 | 12,914,755,800 | 158,322,550,900 | |
| Total For I2038 | | | | | | | | 27,185,560,959,000.00 | 12,914,755,800 | 158,322,550,900 | |
| I2046 On 31/03/2046 Spot Bond | | | 2.15000 | 130.50694 | 2.15000 | 130.48239 | | 138,460,000,000.00 | 64,400,000 | 81,205,117,500 | |
| Total I2046 SPOT | | | | | | | | 138,460,000,000.00 | 64,400,000 | 81,205,117,500 | |
| Total For I2046 | | | | | | | | 138,460,000,000.00 | 64,400,000 | 81,205,117,500 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.16000 | 139.90216 | 2.11500 | 141.33818 | | 284,250,384,000,000.00 | 131,597,400,000 | 108,104,026,354 | |
| Total I2050 SPOT | | | | | | | | 284,250,384,000,000.00 | 131,597,400,000 | 108,104,026,354 | |
| Total For I2050 | | | | | | | | 284,250,384,000,000.00 | 131,597,400,000 | 108,104,026,354 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IBL22 On 15/03/2018 Spot Bond | | | 8.28500 | 101.94138 | 8.28500 | 101.91890 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 2.57000 | 101.25296 | 2.57000 | 144.47158 | | | 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 | 99.90701 | | | 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 | | | 8.40500 | 100.27045 | 8.40500 | 100.24778 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49440 | | | 0.00 | 0 | 84,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 84,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 84,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 8.81000 | 100.88182 | 8.81000 | 100.85794 | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 9.05500 | 97.09101 | 9.05500 | 97.06726 | | | 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 | | | 8.59500 | 98.74829 | 8.59500 | 98.72547 | | | 0.00 | 0 | 5,850,000,000 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 5,850,000,000 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 5,850,000,000 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 99.93587 | 7.34000 | 99.91609 | | | 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 | | | 9.04500 | 101.54206 | 9.04500 | 101.51725 | | | 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 | 100.91022 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL55 On 31/07/2018 Spot Bond | | | 8.59000 | 100.68538 | 8.59000 | 100.66199 | | | 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 | 101.46449 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.55000 | 102.15424 | 8.55000 | 102.13062 | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.62000 | 104.28523 | 9.62000 | 104.25817 | | | 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 | 100.70582 | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48634 | | | 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 | 101.40566 | | | 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 | 100.85587 | | | 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 | 101.40318 | | | 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 | 100.52725 | | | 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 | | | 3.30000 | 139.85311 | 3.30000 | 139.82237 | | | 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 | 100.11753 | | | 0.00 | 0 | 0 |
| Total IBL68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 45.15919 | 100.00000 | 45.04736 | | | | 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 | 101.02964 | | | | 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 | 100.92444 | | | | 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 | | | | 107.37962 | 0.00000 | 101.22391 | | | | 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 | 100.75165 | | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 9.67000 | 105.00144 | 9.67000 | 104.97406 | | | | 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 | | | 8.38000 | 104.38447 | 8.38000 | 104.36080 | | | | 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 | 31.89277 | 100.00000 | 31.81291 | | | | 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 | 13.80015 | 100.00000 | 13.76559 | | | | 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 | 101.46046 | | | | 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 | 100.17253 | | | | 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 | 24.18729 | 100.00000 | 24.12740 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.30141 | | | | 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 | 100.94332 | | | | 0.00 | 0 | 22,000,000 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 22,000,000 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 22,000,000 |
| IBL87 On 20/05/2019 Spot Bond | | | 8.68000 | 105.53065 | 8.68000 | 105.50589 | | | | 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 | | | 8.99500 | 108.18089 | 8.99500 | 108.15459 | | | | 0.00 | 0 | 70,000,000 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 16.93014 | 100.00000 | 16.89225 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.78584 | | | | 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 | 23.23914 | 100.00000 | 23.18094 | | | | 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 | 100.66380 | | | | 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 | 101.88684 | | | | 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 | 100.90380 | | | | 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 | 100.80094 | | | | 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 | 100.40813 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL96 On 21/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.17231 | | | | 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 | 99.88629 | | | | 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 | 99.88069 | | | | 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 | | | 8.55000 | 104.96150 | 8.55000 | 104.93736 | | | | 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 | 0.04134 | 100.00000 | 0.04124 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.32128 | | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.31500 | 100.73262 | 9.31500 | 100.70742 | | | | 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 | 100.75772 | | | | 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 | 100.70569 | | | | 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 | | | 10.20500 | 99.87725 | 10.20500 | 99.84979 | | | | 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 | 101.08846 | | | | 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 | | | 11.03500 | 105.88269 | 11.03500 | 105.87905 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG09 On 05/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.57319 | | | | 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 | 100.58108 | | | | 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 | | | 10.30500 | 106.36864 | 10.30500 | 106.33928 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 102.22225 | 5.00000 | 102.20838 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 100.17234 | 4.00000 | 100.16156 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 101.80043 | 4.00000 | 101.78935 | | | | 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 | | | 8.60500 | 103.25092 | 8.60500 | 103.22701 | | | | 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 | | | 7.70500 | 107.63683 | 7.70500 | 107.61447 | | | | 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 | 7.58421 | 100.00000 | 7.56584 | | | | 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 | 93.26425 | 100.00000 | 93.02326 | | | | 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 | 61.64257 | 100.00000 | 61.48822 | | | | 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 | 5.49807 | 100.00000 | 5.48764 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 10.54687 | 100.00000 | 10.52075 | | | 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 | 16.54682 | 100.00000 | 16.50539 | | | 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 | 23.84770 | 100.00000 | 23.78865 | | | 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 | 10.14907 | 100.00000 | 10.12648 | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 13.24150 | 100.00000 | 13.20942 | | | 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 | 29.35311 | 100.00000 | 29.28201 | | | 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 | 83.76790 | 100.00000 | 83.58299 | | | 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 | 84.15771 | 100.00000 | 83.97555 | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 13.62625 | 100.00000 | 13.59213 | | | 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 | 13.45703 | 100.00000 | 13.42443 | | | 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 | 97.77846 | 100.00000 | 97.52448 | | | 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 | 17.54169 | 100.00000 | 17.49919 | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 9.14908 | 100.00000 | 9.12692 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 21/09/2021 Spot Bond | | | 100.00000 | 12.46956 | 100.00000 | 12.43935 | | | | 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 | 59.43418 | 100.00000 | 59.29019 | | | | 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 | 59.56873 | 100.00000 | 59.42442 | | | | 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 | 8.22610 | 100.00000 | 8.20178 | | | | 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 | 0.00005 | 100.00000 | 0.00005 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 9.11273 | 100.00000 | 9.09235 | | | | 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 | 46.36092 | 100.00000 | 46.24612 | | | | 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 | 13.12463 | 100.00000 | 13.09542 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN351U On 04/07/2017 Spot Bond | | | 100.00000 | 98.18182 | 100.00000 | 97.82609 | | | | 0.00 | 0 | 0 |
| Total IN351U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN351U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 1.46939 | 100.00000 | 1.46583 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19182 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 99.92882 | 6.50000 | 99.91104 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | 100.18797 | | | | 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 | 104.16831 | | | | 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 | 94.97225 | | | | 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 | 101.41020 | | | | 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 | 102.07174 | | | | 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 | 101.42240 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For INLV03 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| INLV04 On 11/02/2021 Spot Bond | | | 11.35500 | 105.95860 | 11.35500 | 105.92627 | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | 101.86286 | | | | 0.00 | 0 | 0 |
| Total IPF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| IPF06 On 13/04/2017 Spot Bond | | | 8.53500 | 104.05934 | 8.53500 | 104.03509 | | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93900 | | | | 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 | 99.88522 | | | | 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 | 99.88368 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For IPF09 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 33.82330 | 100.00000 | 33.73954 | | | | 0.00 | 0 | 0 |
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76119 | | | | 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 | 100.57817 | | | | 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 | 100.29352 | | | | 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 | 100.30154 | | | | 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 | 100.30636 | | | | 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 | 100.17330 | | | | 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 | 100.17516 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.17703 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29295 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.30324 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC13 On 26/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30724 | | | | 0.00 | 0 | 0 |
| Total IPFC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.38500 | 103.29260 | 9.38500 | 103.26644 | | | | 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 | 100.86066 | | | | 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 | | | 8.33500 | 100.70463 | 8.33500 | 100.68255 | | | | 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 | 69.99059 | 100.00000 | 74.73360 | | | | 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 | 99.84038 | | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7/JIB On 05/04/2018 Spot Bond | | | 100.00000 | 45.50772 | 100.00000 | 45.39503 | | | | 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 | 102.25786 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 14.13772 | 100.00000 | 14.10272 | | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92131 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For IPL9 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.55038 | | | 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 |
| Total For IV016 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.43857 | 2.75000 | 100.43099 | | | 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 | | | 5.35000 | 136.84576 | 5.35000 | 136.80819 | | | 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 | 99.87281 | | | 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 | 102.08994 | | | 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 | 101.72981 | | | 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 | 98.72603 | | | 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 | 98.71977 | | | 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 | 110.25617 | 4.10000 | 111.19208 | | | 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 | 110.16426 | 4.10000 | 111.19208 | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.46003 | | | 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 | 101.79934 | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.41051 | | | 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 | | | 11.25500 | 105.31532 | 11.25500 | 105.28347 | | | 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 | 99.71845 | | | 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 | 102.07862 | | | 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 | 100.19015 | | | 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 | | | 4.75000 | 129.97103 | 4.75000 | 131.08959 | | | 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 | 99.99932 | | | 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 | | | 11.60500 | 101.28309 | 11.60500 | 101.25205 | | | 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 | 101.18456 | | | 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 | | | 11.49500 | 110.18601 | 11.49500 | 107.92513 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV044 On 31/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.81224 | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2027 Spot Bond | | | 5.00000 | 118.61861 | 5.00000 | 129.64840 | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 39.46465 | 100.00000 | 39.36693 | | | 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 | | | 9.18000 | 110.27616 | 9.18000 | 110.24882 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.51428 | | | 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 | 1.89286 | 100.00000 | 1.88927 | | | 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 | | | 4.10000 | 153.60336 | 4.10000 | 153.56636 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA667 On 06/04/2017 Spot Bond | | | 7.60000 | 99.85446 | 7.60000 | 99.73005 | | | 0.00 | 0 | 0 |
| Total IVA667 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA667 | | | | | | | | | 0.00 | 0 | 0 |
| IVA668 On 13/04/2017 Spot Bond | | | 7.60000 | 99.70934 | 7.60000 | 99.58529 | | | 0.00 | 0 | 0 |
| Total IVA668 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA668 | | | | | | | | | 0.00 | 0 | 0 |
| IVA672 On 11/05/2017 Spot Bond | | | 7.70000 | 99.12175 | 7.70000 | 98.99755 | | | 0.00 | 0 | 0 |
| Total IVA672 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA672 | | | | | | | | | 0.00 | 0 | 0 |
| IVA673 On 18/05/2017 Spot Bond | | | 7.70000 | 98.97688 | 7.70000 | 98.85303 | | | 0.00 | 0 | 0 |
| Total IVA673 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA673 | | | | | | | | | 0.00 | 0 | 0 |
| IVA676 On 08/06/2017 Spot Bond | | | 7.85000 | 98.51685 | 7.85000 | 98.39177 | | | 0.00 | 0 | 0 |
| Total IVA676 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA676 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IVA677 On 15/06/2017 Spot Bond | | | 7.85000 | 98.37095 | 7.85000 | 98.24624 | | | | 0.00 | 0 | 0 |
| Total IVA677 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA677 | | | | | | | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | 100.70837 | | | | 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 | 101.81007 | | | | 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 | 101.89744 | | | | 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 | 101.75254 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For IVC021 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88270 | | | | 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 | 101.53317 | | | | 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 | 99.97687 | | | | 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 | 99.97631 | | | | 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 | 95.16076 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| IVC036 On 16/07/2019 Spot Bond | | | 9.15000 | 102.13282 | 9.15000 | 102.10758 | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 25.00804 | 100.00000 | 24.95208 | | | 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 | 25.33669 | 100.00000 | 25.27395 | | | 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 | | | 9.12500 | 102.44371 | 9.12500 | 102.41845 | | | 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 | 101.45829 | | | 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 | 101.69771 | | | 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 | 101.32306 | | | 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 | 100.92327 | | | 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 | 100.66169 | | | 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 | 101.38740 | | | 0.00 | 160,000,000 | 80,000,000 |
| Total IVC051 SPOT | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For IVC051 | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14279 | | | 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 | 100.04788 | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45687 | | | | 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 | 99.87962 | | | | 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 | 101.34499 | | | | 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 | 100.56670 | | | | 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 | 100.49459 | | | | 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 | 83.97731 | 100.00000 | 83.79028 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26763 | | | | 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 | 102.27331 | | | | 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 | 101.71610 | | | | 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 | 101.50977 | | | | 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 | 100.88406 | | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88406 | | | | 0.00 | 0 | 0 |
| Total IVC079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC079 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.87421 | | | | 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 | 16.12469 | 100.00000 | 16.08476 | | | | 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 | 101.55305 | | | | 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 | 101.19045 | | | | 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 | 101.82869 | | | | 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 | 101.79364 | | | | 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 | 101.34838 | | | | 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 | 101.37162 | | | | 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 | 100.87390 | | | | 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 | 100.83822 | | | | 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 | | | 9.97500 | 106.38139 | 9.97500 | 106.35294 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IVC097 On 14/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.99973 | | | 0.00 | 0 | 50,000,000 |
| Total IVC097 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For IVC097 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| IVC098 On 14/06/2018 Spot Bond | | | 8.55000 | 103.06210 | 8.55000 | 103.03839 | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | 0.00 | 0 | 0 |
| IVC101 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.52089 | | | 0.00 | 0 | 0 |
| Total IVC101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC101 | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.61149 | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.99971 | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.55203 | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41815 | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 3.87298 | 100.00000 | 3.86564 | | | 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 | 56.67277 | 100.00000 | 56.53548 | | | 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 | 39.39644 | 100.00000 | 39.30100 | | | 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 | 5.59816 | 100.00000 | 5.58754 | | | 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 | 2.46935 | 100.00000 | 2.46466 | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC85U On 12/08/2022 Spot Bond | | | 100.00000 | 2.41830 | 100.00000 | 2.41371 | | | | 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 | 2.05002 | 100.00000 | 2.04613 | | | | 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 | 3.90993 | 100.00000 | 3.90251 | | | | 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 | 1.95497 | 100.00000 | 1.95126 | | | | 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 | 1.91092 | 100.00000 | 1.90729 | | | | 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 | 101.67362 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.50979 | | | | 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 | 100.41989 | | | | 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 | 100.59842 | | | | 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 | 99.99993 | | | | 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 | 99.99973 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| KAP007 On 26/10/2021 Spot Bond | | | 9.52500 | 106.89865 | 9.52500 | 106.87133 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75266 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 24.95878 | 100.00000 | 24.89697 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76422 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64792 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57882 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.75500 | 137.89085 | 8.75500 | 137.85821 | | | | 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 | 100.07028 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24641 | | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.26977 | | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/JIBAR On 30/10/2019 Spot Bond | | | 100.00000 | 19.67751 | 100.00000 | 19.62879 | | | | 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 | | | 9.62500 | 103.20569 | 9.62500 | 103.17890 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK11I/On 28/11/2019 Spot Bond | | | 9.62000 | 103.21721 | 9.62000 | 103.19043 | | | 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 | 100.86810 | 9.71000 | 100.84168 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 46.23734 | 100.00000 | 46.12285 | | | 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 | 102.16683 | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75172 | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.17890 | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.19668 | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | 0.00 | 0 | 0 |
| LBK19 On 23/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.14513 | | | 0.00 | 0 | 0 |
| Total LBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK19 | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.54500 | 100.63102 | 8.54500 | 100.60819 | | | 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 | | | 9.18500 | 98.45805 | 9.18500 | 98.43377 | | | 0.00 | 0 | 22,630,000 |
| Total LGL03 SPOT | | | | | | | | | 0.00 | 0 | 22,630,000 |
| Total For LGL03 | | | | | | | | | 0.00 | 0 | 22,630,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.50500 | 100.13125 | 9.50500 | 100.10557 | | | 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 | 100.44029 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| LGL06 On 04/10/2022 Spot Bond | | | 9.77000 | 101.66342 | 9.77000 | 101.63678 | | | 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 | 100.19175 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For LGL07 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52107 | | | 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 | | | 12.88000 | 105.59210 | 12.88000 | 105.55570 | | | 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 | | | 13.62500 | 106.77682 | 13.62500 | 106.73795 | | | 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 | 100.43526 | | | 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 | 101.61722 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.00249 | | | 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 | 100.91145 | | | 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 | 101.39004 | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.02476 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08729 | | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44330 | | | | 0.00 | 0 | 0 |
| Total MAQ093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ093 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.16569 | | | | 0.00 | 0 | 0 |
| Total MAQ095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ095 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 01/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.27124 | | | | 0.00 | 0 | 0 |
| Total MAQ096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ096 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.37789 | | | | 0.00 | 0 | 0 |
| Total MAQ098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ098 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.52495 | | | | 0.00 | 0 | 0 |
| Total MAQ099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ099 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 100.62799 | | | | 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 | 100.50315 | | | | 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 | 100.52726 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59083 | | | 0.00 | 0 | 0 |
| Total MAQ0A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A5 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.59455 | | | 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 | 100.57999 | | | 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 | 99.94123 | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21124 | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64623 | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32675 | | | 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 | 102.06313 | | | 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 | 101.21096 | | | 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 | 100.67565 | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90893 | | | 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 | 100.97034 | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|------------------------|-------------------|
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32798 | | | 0.00 | 160,000,000 | 80,000,000 |
| Total MBF051 SPOT | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For MBF051 | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 30.93895 | 100.00000 | 30.86148 | | | 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 | 100.02096 | | | 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 | 100.02213 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total MBF053 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For MBF053 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| MBF05 On 27/03/2018 Spot Bond | | | 100.00000 | 55.59147 | 100.00000 | 55.45679 | | 500,000,000,000,000.00 | 5,000,000,000 | 25,000,000,000 | |
| Total MBF054 SPOT | | | | | | | | 10,000,000,000,000.00 | 5,000,000,000 | 25,000,000,000 | |
| Total For MBF054 | | | | | | | | 10,000,000,000,000.00 | 5,000,000,000 | 25,000,000,000 | |
| MBF05 On 27/03/2020 Spot Bond | | | 100.00000 | 16.54648 | 100.00000 | 16.50640 | | 380,000,000,000,000.00 | 3,800,000,000 | 225,000,000,000 | |
| Total MBF055 SPOT | | | | | | | | 10,000,000,000,000.00 | 3,800,000,000 | 225,000,000,000 | |
| Total For MBF055 | | | | | | | | 10,000,000,000,000.00 | 3,800,000,000 | 225,000,000,000 | |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 98.67563 | 2.30000 | 98.74077 | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.35668 | | | 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 | 100.39539 | | | 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 | 98.25998 | 100.00000 | 97.99725 | | | 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 | 64.26715 | 100.00000 | 64.10800 | | | 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 | 64.31875 | 100.00000 | 64.15947 | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 61.74661 | 100.00000 | 61.59198 | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.37951 | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.78000 | 104.55566 | 8.78000 | 104.53097 | | | 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 | 106.00691 | 8.00000 | 105.98406 | | | 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 | | | 8.83000 | 104.19083 | 8.83000 | 104.16609 | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 104.04409 | 8.91000 | 104.01917 | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.01762 | | | 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 | 102.09340 | | | 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 | | | 8.80000 | 103.00894 | 8.80000 | 102.98444 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.38000 | 104.67233 | 9.38000 | 104.64583 | | | 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 | 100.21516 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.42500 | 101.91285 | 9.42500 | 102.05083 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MIL02 On 31/05/2017 Spot Bond | | | 9.14500 | 102.79568 | 9.14500 | 102.77032 | | | | 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 | 100.48987 | | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.25500 | 105.21086 | 9.25500 | 102.96078 | | | | 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 | 100.20598 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.40500 | 100.69459 | 11.40500 | 100.81852 | | | | 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 | | | 10.65000 | 101.43446 | 10.65000 | 102.16681 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MQB02 On 31/05/2017 Spot Bond | | | 8.84500 | 102.69950 | 8.84500 | 102.67499 | | | | 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 | | | 8.84500 | 102.45800 | 8.84500 | 102.43380 | | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 25.38065 | 100.00000 | 25.31780 | | | | 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 | 31.37905 | 100.00000 | 31.30921 | | | | 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 | 100.89012 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 11.86720 | 100.89771 | 11.83724 | | | | 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 | 11.98440 | 100.61875 | 11.95422 | | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.22118 | | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.24737 | | | | 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 | 109.78889 | | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5F23U On 20/06/2023 Spot Bond | | | 100.00000 | 11.12666 | 100.00000 | 11.09971 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 11.89217 | 100.00000 | 11.86337 | | | 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 | | | 10.22000 | 94.72345 | 10.22000 | 94.69737 | | | 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 | | | 9.20500 | 103.44619 | 9.20500 | 103.42062 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.57000 | 103.84890 | 9.57000 | 103.82209 | | | 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 | | | 10.15500 | 103.73712 | 10.15500 | 103.70873 | | | 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 | | | 8.61500 | 103.92646 | 8.61500 | 103.90224 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.26500 | 100.64932 | 9.26500 | 100.62456 | | | 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 | 100.27437 | 9.38000 | 100.24941 | | | 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 | | | 9.32000 | 102.35238 | 9.32000 | 102.32705 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/ On 25/06/2021 Spot Bond | | | 8.85500 | 103.74608 | 8.85500 | 103.88480 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/ On 11/02/2022 Spot Bond | | | 9.30500 | 99.14149 | 9.30500 | 99.11658 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92913 | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NBK16/ On 12/02/2025 Spot Bond | | | 10.05500 | 97.88661 | 10.05500 | 97.86009 | | | 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 | | | 10.53500 | 100.96899 | 10.53500 | 100.94052 | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 9.05500 | 103.55867 | 9.05500 | 103.53347 | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 9.45500 | 103.86964 | 9.45500 | 103.84329 | | | 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 | 100.08386 | | | 0.00 | 0 | 200,000,000 |
| Total NBK19B SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NBK19B | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NBK19I On 26/06/2017 Spot Bond | | | 100.00000 | 82.23740 | 100.00000 | 82.05626 | | | 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 | | | 10.25500 | 103.97231 | 10.25500 | 103.94375 | | | 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 | 98.12266 | | | 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 | | | 10.80500 | 100.89163 | 10.80500 | 100.86231 | | | 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 | 101.24062 | | | 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 | | | 9.66000 | 105.37111 | 9.66000 | 105.34366 | | | 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 | 101.26276 | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK23/ On 19/11/2025 Spot Bond | | | 10.00500 | 107.71268 | 10.00500 | 107.68363 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.20348 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/ On 19/11/2027 Spot Bond | | | 10.70500 | 105.36856 | 10.70500 | 105.33821 | | | | 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 | 101.08916 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25/ On 17/02/2023 Spot Bond | | | 9.56000 | 106.05161 | 9.56000 | 106.02426 | | | | 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 | 101.08724 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 15.24219 | 100.00000 | 15.20808 | | | | 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 | 101.69830 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27/ On 10/05/2026 Spot Bond | | | 9.79500 | 112.33522 | 9.79500 | 112.30555 | | | | 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 | 101.00561 | | | | 0.00 | 0 | 50,000,000 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NBK28/ On 02/08/2023 Spot Bond | | | 9.57000 | 103.58071 | 9.57000 | 103.55397 | | | | 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 | 100.91438 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK29/ On 31/07/2026 Spot Bond | | | 10.05500 | 104.30972 | 10.05500 | 104.28146 | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16463 | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | 0.00 | 0 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 9.36000 | 102.18908 | 9.36000 | 102.16326 | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.93972 | | | 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 | 101.00817 | | | 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 | 100.73494 | | | 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 | 101.39082 | | | 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 | 101.19558 | | | 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 | 101.22103 | | | 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 | 101.25268 | | | 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 | 101.37732 | | | 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 | 101.38741 | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| NBK3A On 09/09/2019 Spot Bond | | | 8.33000 | 107.27829 | 8.33000 | 107.25450 | | | 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 | 24.15095 | 100.00000 | 24.09779 | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.93000 | 45.55032 | 10.93000 | 45.53738 | | | 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 | 101.51007 | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98922 | | | 0.00 | 0 | 500,000,000 |
| Total NBK41B SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NBK41B | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NBK42I On 21/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.91309 | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.93814 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total NBK43B SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For NBK43B | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.81071 | | | 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 | 101.07368 | | | 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 | 100.22297 | | | 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 | 102.14651 | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.23314 | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 9.03756 | 100.00000 | 9.01566 | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 7.27533 | 100.00000 | 7.25770 | | | 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 | | | 10.10000 | 103.03829 | 10.10000 | 103.01071 | | | 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 | 100.23194 | | | 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 | | | 10.13500 | 102.02318 | 10.13500 | 101.99577 | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.23314 | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.23496 | | | 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 | 100.23735 | | | 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 | 100.67055 | | | 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 | 101.94917 | | | 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 | 100.14363 | | | 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 | 99.72206 | | | 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 | 12.88303 | 100.00000 | 12.85182 | | | 0.00 | 0 | 0 |
| Total NED01U 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 NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 1.41955 | 100.00000 | 1.41674 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.68523 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.71930 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 9.88000 | 108.01783 | 9.88000 | 106.04669 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.44271 | | | | 0.00 | 280,000,000 | 340,000,000 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 280,000,000 | 340,000,000 |
| Total For NED16 | | | | | | | | | | 0.00 | 280,000,000 | 340,000,000 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.00679 | | | | 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 | 102.00645 | | | | 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 | 99.85965 | | | | 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 | | | 10.97500 | 103.55038 | 10.97500 | 103.51982 | | | | 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 | 99.83953 | | | | 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 | 113.70868 | 9.44500 | 113.67970 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For NEDH1B | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.77475 | | | 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 | 101.12234 | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | 0.00 | 0 | 0 |
| NET50 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14356 | | | 0.00 | 0 | 0 |
| Total NET50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET50 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.56771 | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.46307 | | | 0.00 | 0 | 87,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 0 | 87,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 0 | 87,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | 0.00 | 0 | 0 |
| 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 | 105.10625 | 13.50000 | 105.06833 | | | 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 | 100.60424 | | | 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 | 105.80710 | 2.96000 | 120.57744 | | | 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 | 166.64302 | 3.45000 | 166.60579 | | | 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 | 117.29596 | 3.35000 | 117.27002 | | | 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 | | | 3.59000 | 161.11107 | 3.59000 | 161.07447 | | | 0.00 | 0 | 0 |
| Total NILB14 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 NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 3.66000 | 160.47837 | 3.66000 | 160.01941 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 3.57500 | 81.35387 | 3.57500 | 81.33466 | | | | 0.00 | 0 | 0 |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.47500 | 104.14365 | 8.47500 | 104.11977 | | | | 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 | 98.91599 | 100.00000 | 98.64865 | | | | 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 | | | 9.10500 | 104.65399 | 9.10500 | 104.62752 | | | | 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 | 100.82261 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.80840 | | | | 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 | 101.11025 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84064 | | | | 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 | 100.79109 | | | | 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 | | | 9.30500 | 104.66248 | 9.30500 | 104.63544 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 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 NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.89100 | | | | 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 | 100.82736 | | | | 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 | 100.89068 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.50500 | 104.67103 | 9.50500 | 104.64341 | | | | 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 | 100.84629 | | | | 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 | 100.85104 | | | | 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 | 100.93134 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02580 | | | | 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 | 100.86523 | | | | 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 | 100.95998 | | | | 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 | | | 8.56000 | 109.64140 | 8.56000 | 109.61616 | | | | 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 | | | 9.25500 | 117.89388 | 9.25500 | 117.86441 | | | | 0.00 | 0 | 300,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |

| 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 NRA022 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.57500 | 182.50411 | 2.57500 | 182.46767 | | | | 0.00 | 0 | 9,500,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 9,500,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 9,500,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.85500 | 113.11053 | 10.85500 | 113.07769 | | | | 0.00 | 0 | 5,540,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 5,540,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 5,540,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 16.01124 | 100.00000 | 15.97561 | | | | 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 | 100.32257 | | | | 0.00 | 0 | 200,000,000 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35202 | | | | 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 | 101.55664 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 21.33709 | 100.00000 | 21.28366 | | | | 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 | 100.91100 | | | | 0.00 | 160,000,000 | 180,000,000 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 180,000,000 |
| Total For OML02 | | | | | | | | | | 0.00 | 160,000,000 | 180,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 9.62500 | 102.27036 | 9.62500 | 102.24380 | | | | 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 | 100.37005 | | | | 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 | | | 9.78500 | 100.14906 | 9.78500 | 100.19611 | | | | 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 | | | 10.50000 | 99.61766 | 10.50000 | 99.58997 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 11.25500 | 98.76731 | 11.25500 | 98.73793 | | | 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 | 100.69541 | | | 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 | | | 10.49000 | 102.13412 | 10.49000 | 102.10576 | | | 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 | | | 11.25500 | 100.99093 | 11.25500 | 100.96089 | | | 0.00 | 0 | 940,000,000 |
| 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 | 106.59300 | 10.00000 | 106.56500 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM29 On 04/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55342 | | | 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 | 100.53273 | | | 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 | 101.15883 | | | 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 | 100.67418 | | | 0.00 | 0 | 0 |
| Total PMM32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM32 | | | | | | | | | 0.00 | 0 | 0 |
| PMM33 On 01/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60551 | | | 0.00 | 0 | 0 |
| Total PMM33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM33 | | | | | | | | | 0.00 | 0 | 0 |
| PMM34 On 07/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52861 | | | 0.00 | 0 | 0 |
| Total PMM34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM34 | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.01354 | | | 0.00 | 0 | 0 |
| Total PPC002 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 PPC002 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.97268 | | | 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 | 101.08128 | 10.01500 | 101.06295 | | | 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 | 101.58414 | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.50506 | | | 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 | 101.64758 | | | 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 | 101.68070 | | | 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 | | | 8.72000 | 114.34258 | 8.35500 | 116.89708 | | 493,241,977,736,000.00 | 3,267,573,621,300 | 1,851,739,380,600 | |
| Total R186 SPOT | | | | | | | | 13,241,977,736,000.00 | 267,573,621,300 | 351,739,380,600 | |
| Total For R186 | | | | | | | | 13,241,977,736,000.00 | 267,573,621,300 | 351,739,380,600 | |
| R197 On 07/12/2023 Spot Bond | | | 2.07500 | 298.65136 | 2.07500 | 298.59580 | | 151,890,000,000.00 | 73,200,000 | 40,310,643,200 | |
| Total R197 SPOT | | | | | | | | 151,890,000,000.00 | 73,200,000 | 40,310,643,200 | |
| Total For R197 | | | | | | | | 151,890,000,000.00 | 73,200,000 | 40,310,643,200 | |
| R202 On 07/12/2033 Spot Bond | | | 2.16000 | 244.80674 | 2.12000 | 246.03056 | | 282,216,842,064,000.00 | 130,655,945,400 | 200,948,355,700 | |
| Total R202 SPOT | | | | | | | | 12,216,842,064,000.00 | 130,655,945,400 | 200,948,355,700 | |
| Total For R202 | | | | | | | | 12,216,842,064,000.00 | 130,655,945,400 | 200,948,355,700 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.23500 | 98.38469 | 7.92000 | 99.80947 | | 597,034,567,068,000.00 | 436,798,368,800 | 624,510,400,000 | |
| Total R2023 SPOT | | | | | | | | 17,034,567,068,000.00 | 436,798,368,800 | 624,510,400,000 | |
| Total For R2023 | | | | | | | | 17,034,567,068,000.00 | 436,798,368,800 | 624,510,400,000 | |
| R203 On 15/09/2017 Spot Bond | | | 7.47000 | 100.64401 | 7.28500 | 100.70797 | | 311,634,228,400,000.00 | 309,455,720,000 | 720,061,920,000 | |
| Total R203 SPOT | | | | | | | | 11,634,228,400,000.00 | 309,455,720,000 | 720,061,920,000 | |

| 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 R203 | | | | | | | | | 11,634,228,400,000.00 | 309,455,720,000 | 720,061,920,000 |
| R2030 On 31/01/2030 Spot Bond | | | 8.74000 | 95.61933 | 8.74000 | 95.59674 | | | 259,954,986,482,000.00 | 716,241,989,300 | 798,061,935,000 |
| Total R2030 SPOT | | | | | | | | | 19,954,986,482,000.00 | 716,241,989,300 | 798,061,935,000 |
| Total For R2032 | | | | | | | | | 19,954,986,482,000.00 | 716,241,989,300 | 798,061,935,000 |
| R2032 On 31/03/2032 Spot Bond | | | 8.90000 | 94.65219 | 8.90000 | 94.62954 | | | 878,053,316,660,000.00 | 772,814,979,400 | 415,588,207,400 |
| Total R2032 SPOT | | | | | | | | | 8,053,316,660,000.00 | 772,814,979,400 | 415,588,207,400 |
| Total For R2035 | | | | | | | | | 8,053,316,660,000.00 | 772,814,979,400 | 415,588,207,400 |
| R2035 On 28/02/2035 Spot Bond | | | 9.09000 | 98.82583 | 9.09000 | 98.80197 | | | 748,680,998,952,000.00 | 742,429,152,800 | 384,460,200,000 |
| Total R2035 SPOT | | | | | | | | | 18,680,998,952,000.00 | 742,429,152,800 | 384,460,200,000 |
| Total For R2037 | | | | | | | | | 18,680,998,952,000.00 | 742,429,152,800 | 384,460,200,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.16000 | 95.35477 | 9.16000 | 95.33119 | | | 677,453,051,728,000.00 | 728,979,590,800 | 807,353,768,000 |
| Total R2037 SPOT | | | | | | | | | 7,453,051,728,000.00 | 728,979,590,800 | 807,353,768,000 |
| Total For R204 | | | | | | | | | 7,453,051,728,000.00 | 728,979,590,800 | 807,353,768,000 |
| R204 On 21/12/2018 Spot Bond | | | 7.58000 | 102.82582 | 7.38000 | 103.12618 | | | 620,391,362,808,000.00 | 213,771,947,600 | 603,008,250,400 |
| Total R204 SPOT | | | | | | | | | 20,391,362,808,000.00 | 213,771,947,600 | 603,008,250,400 |
| Total For R2040 | | | | | | | | | 20,391,362,808,000.00 | 213,771,947,600 | 603,008,250,400 |
| R2040 On 31/01/2040 Spot Bond | | | 9.19000 | 99.61815 | 9.19000 | 99.59343 | | | 045,874,511,660,000.00 | 113,805,714,000 | 309,972,400,000 |
| Total R2040 SPOT | | | | | | | | | 15,874,511,660,000.00 | 113,805,714,000 | 309,972,400,000 |
| Total For R2044 | | | | | | | | | 15,874,511,660,000.00 | 113,805,714,000 | 309,972,400,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.22000 | 96.73652 | 9.22000 | 96.71244 | | | 352,623,054,600,000.00 | 472,084,930,000 | 609,609,115,800 |
| Total R2044 SPOT | | | | | | | | | 12,623,054,600,000.00 | 472,084,930,000 | 609,609,115,800 |
| Total For R2048 | | | | | | | | | 12,623,054,600,000.00 | 472,084,930,000 | 609,609,115,800 |
| R2048 On 28/02/2048 Spot Bond | | | 9.20500 | 96.06288 | 9.20500 | 96.03939 | | | 472,674,259,212,000.00 | 1,463,625,666,400 | 1,318,531,341,100 |
| Total R2048 SPOT | | | | | | | | | 2,674,259,212,000.00 | 463,625,666,400 | 318,531,341,100 |
| Total For R2048 | | | | | | | | | 2,674,259,212,000.00 | 463,625,666,400 | 318,531,341,100 |
| R207 On 15/01/2020 Spot Bond | | | 7.74000 | 100.25452 | 7.42500 | 101.01117 | | | 075,398,547,136,000.00 | 655,736,246,400 | 412,323,436,800 |
| Total R207 SPOT | | | | | | | | | 5,398,547,136,000.00 | 655,736,246,400 | 412,323,436,800 |
| Total For R208 | | | | | | | | | 5,398,547,136,000.00 | 655,736,246,400 | 412,323,436,800 |
| R208 On 31/03/2021 Spot Bond | | | 7.88000 | 96.16614 | 7.55500 | 97.22537 | | | 556,802,177,448,000.00 | 832,081,494,600 | 738,689,468,300 |
| Total R208 SPOT | | | | | | | | | 16,802,177,448,000.00 | 832,081,494,600 | 738,689,468,300 |
| Total For R209 | | | | | | | | | 16,802,177,448,000.00 | 832,081,494,600 | 738,689,468,300 |
| R209 On 31/03/2036 Spot Bond | | | 9.45500 | 71.94381 | 9.08000 | 74.56342 | | | 129,938,004,242,500.00 | 1,282,912,533,500 | 920,608,443,700 |
| Total R209 SPOT | | | | | | | | | 19,938,004,242,500.00 | 282,912,533,500 | 920,608,443,700 |
| Total For R210 | | | | | | | | | 19,938,004,242,500.00 | 282,912,533,500 | 920,608,443,700 |
| R210 On 31/03/2028 Spot Bond | | | 2.10000 | 185.56777 | 2.10000 | 185.53310 | | | 102,081,987,840,000.00 | 48,610,470,400 | 113,515,872,500 |
| Total R210 SPOT | | | | | | | | | 12,081,987,840,000.00 | 48,610,470,400 | 113,515,872,500 |

| 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 For R210 | | | | | | | | | 12,081,987,840,000.00 | 48,610,470,400 | 113,515,872,500 |
| R212 On 31/01/2022 Spot Bond | | | 2.00000 | 148.25307 | 2.00000 | 148.22574 | | | 142,074,400,000.00 | 71,037,200 | 126,497,617,800 |
| Total R212 SPOT | | | | | | | | | 142,074,400,000.00 | 71,037,200 | 126,497,617,800 |
| Total For R212 | | | | | | | | | 142,074,400,000.00 | 71,037,200 | 126,497,617,800 |
| R213 On 28/02/2031 Spot Bond | | | 9.15000 | 83.82677 | 8.78500 | 86.36198 | | | 588,843,168,590,000.00 | 501,512,914,600 | 776,269,403,000 |
| Total R213 SPOT | | | | | | | | | 18,843,168,590,000.00 | 501,512,914,600 | 776,269,403,000 |
| Total For R213 | | | | | | | | | 18,843,168,590,000.00 | 501,512,914,600 | 776,269,403,000 |
| R214 On 28/02/2041 Spot Bond | | | 9.15000 | 74.96592 | 9.15000 | 74.94770 | | | 366,447,279,825,000.00 | 367,917,735,500 | 1,043,371,882,600 |
| Total R214 SPOT | | | | | | | | | 16,447,279,825,000.00 | 367,917,735,500 | 1,043,371,882,600 |
| Total For R214 | | | | | | | | | 16,447,279,825,000.00 | 367,917,735,500 | 1,043,371,882,600 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 76.34178 | 8.54000 | 76.32424 | | | 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 | 48.27385 | 9.05000 | 48.26211 | | | 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 | 101.59412 | | | 0.00 | 340,000,000 | 170,000,000 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For RCG01B | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| RCG01 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47911 | | | 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 | 103.12030 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92981 | | | 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 | 93.80777 | 100.00000 | 93.57148 | | | 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 | 93.50649 | 100.00000 | 93.26425 | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 45.98704 | 100.00000 | 45.87316 | | | 0.00 | 0 | 0 |
| Total RCSB6U 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 RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF01 On 04/09/2017 Spot Bond | | | 100.00000 | 98.67374 | 100.00000 | 99.06329 | | | | 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 | 10.62101 | 100.00000 | 10.58806 | | | | 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 | 42.52162 | 100.00000 | 43.05058 | | | | 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 | 29.23510 | 100.00000 | 29.79832 | | | | 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 | 15.97591 | 100.00000 | 16.57743 | | | | 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 | 100.40197 | | | | 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 | 101.03418 | | | | 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 | 100.75451 | | | | 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 | 100.90048 | | | | 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 | 28.88252 | 100.00000 | 28.81255 | | | | 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 | 100.20008 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.86607 | | | | 0.00 | 0 | 0 |
| Total RDFB08 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 RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.68854 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | 100.00000 | 16.82272 | 100.00000 | 16.78196 | | | 680,000,000,000,000.00 | 16,800,000,000 | 28,400,000,000 | |
| Total RDFB10 SPOT | | | | | | | | | 30,000,000,000,000.00 | 16,800,000,000 | 28,400,000,000 | |
| Total For RDFB10 | | | | | | | | | 30,000,000,000,000.00 | 16,800,000,000 | 28,400,000,000 | |
| RDFB1 On 27/03/2022 Spot Bond | | | 100.00000 | 10.46915 | 100.00000 | 10.44379 | | | 720,000,000,000,000.00 | 17,200,000,000 | 21,600,000,000 | |
| Total RDFB11 SPOT | | | | | | | | | 30,000,000,000,000.00 | 17,200,000,000 | 21,600,000,000 | |
| Total For RDFB11 | | | | | | | | | 30,000,000,000,000.00 | 17,200,000,000 | 21,600,000,000 | |
| RDFC3 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63777 | | | 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 | 101.44060 | | | 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 | 99.84881 | | | 0.00 | 0 | 0 | |
| Total RDFC35 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For RDFC35 | | | | | | | | | 0.00 | 0 | 0 | |
| RDFC3 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15502 | | | 0.00 | 0 | 0 | |
| Total RDFC36 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For RDFC36 | | | | | | | | | 0.00 | 0 | 0 | |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02626 | | | 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 | 42.70298 | 100.00000 | 42.59606 | | | 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 | 100.93314 | | | 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 | 100.83799 | | | 0.00 | 0 | 0 | |
| Total REBC04 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For REBC04 | | | | | | | | | 0.00 | 0 | 0 | |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total RED101 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 RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.70197 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.84928 | | | | 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 | 103.42756 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02094 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42117 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01I On 02/03/2018 Spot Bond | | | 100.00000 | 58.76737 | 100.00000 | 58.62501 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES02I On 02/03/2019 Spot Bond | | | 100.00000 | 28.91576 | 100.00000 | 28.84571 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 16.72676 | 100.00000 | 16.68624 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 11.82009 | 100.00000 | 11.79146 | | | | 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 | 101.30351 | | | | 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 | 101.28154 | | | | 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 | 100.55931 | | | | 0.00 | 0 | 0 |
| Total RES30 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 RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73902 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09583 | | | | 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 | 100.77196 | | | | 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 | 101.64180 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES37 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74217 | | | | 0.00 | 0 | 0 |
| Total RES37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES37 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.42388 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 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 | 99.86272 | | | | 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 | 77.31418 | | | | 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 | 103.02407 | 12.35000 | 102.98998 | | | | 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 | 22.51439 | 100.00000 | 22.45802 | | | | 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 | 35.26942 | 100.00000 | 35.18304 | | | | 0.00 | 0 | 0 |
| Total RPP01U 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 RPP01U | | | | | | | | | 0.00 | 0 | 0 |
| RPP08I On 30/04/2020 Spot Bond | | | 100.00000 | 19.55159 | 100.00000 | 19.52764 | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 106.42836 | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 48.01108 | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.98000 | 107.67810 | 8.98000 | 107.65212 | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.60000 | 102.41000 | 9.60000 | 102.38361 | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.49500 | 101.40250 | 10.49500 | 101.37401 | | 14,574,406,500,000.00 | 1,388,700,000 | 9,000,000,000 | |
| Total RW28 SPOT | | | | | | | | 14,574,406,500,000.00 | 1,388,700,000 | 9,000,000,000 | |
| Total For RW28 | | | | | | | | 14,574,406,500,000.00 | 1,388,700,000 | 9,000,000,000 | |
| S1326L On 02/05/2017 Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0 |
| Total S1326U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For S1326U | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | 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 | | | 8.26500 | 104.03133 | 8.26500 | 104.00819 | | | 0.00 | 0 | 100,000,000 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.64330 | | | 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 | 99.99293 | | | 0.00 | 0 | 45,000,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 45,000,000 |

| 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 SBK17 | | | | | | | | | 0.00 | 0 | 45,000,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07846 | | | 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 | 101.68991 | | | 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 | 102.17949 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.46740 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.00301 | | | 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 | | | 11.52000 | 104.01272 | 11.52000 | 103.98054 | | | 0.00 | 0 | 1,880,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 1,880,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 1,880,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.80070 | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 12.86021 | 100.00000 | 12.82837 | | | 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 | 103.61111 | | | 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 | | | 11.29500 | 108.27885 | 11.29500 | 108.24616 | | | 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 | | | 8.73000 | 103.62249 | 8.73000 | 103.59817 | | | 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 | | | 8.68500 | 100.09972 | 8.68500 | 100.07683 | | | 0.00 | 0 | 0 |
| Total SBN33 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 SBN33 | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46830 | | | 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 | | | 7.97000 | 100.58447 | 7.97000 | 100.56332 | | | 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 | 100.58818 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10014 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.85500 | 107.28002 | 8.85500 | 107.25449 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.69000 | 105.87409 | 9.69000 | 105.84643 | | | 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 | 102.60011 | | | 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 | 100.84605 | | | 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 | 101.48404 | | | 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 | | | 8.37500 | 104.02463 | 8.37500 | 104.00106 | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.52000 | 104.07709 | 9.52000 | 104.05036 | | | 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 | 101.49393 | | | 0.00 | 0 | 0 |
| Total SBS28 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 SBS28 | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.40000 | 103.12921 | 8.40000 | 103.10589 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.87000 | 92.89459 | 9.87000 | 92.86987 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02915 | | | 0.00 | 0 | 22,000,000 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 22,000,000 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 22,000,000 |
| SBS31 On 27/06/2027 Spot Bond | | | 9.88500 | 102.24108 | 9.88500 | 102.21398 | | | 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 | 100.42115 | | | 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 | 100.21740 | | | 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 | | | 10.15500 | 100.01173 | 10.15500 | 99.98482 | | | 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 | 101.64450 | | | 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 | 101.41104 | | | 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 | | | 8.47000 | 100.07906 | 8.47000 | 100.05613 | | | 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 | | | 9.55500 | 98.95898 | 9.55500 | 98.93347 | | | 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 | | | 10.13000 | 98.60317 | 10.13000 | 98.57626 | | | 0.00 | 0 | 0 |
| Total SBS39 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 SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.32500 | 100.48808 | 9.32500 | 100.46278 | | | | 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 | 101.36693 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.04000 | 107.85560 | 9.04000 | 107.82927 | | | | 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 | | | 9.56500 | 110.24906 | 9.56500 | 110.22061 | | | | 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 | | | 9.83000 | 110.53704 | 9.83000 | 110.50775 | | | | 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 | 101.27795 | | | | 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 | 101.78454 | | | | 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 | | | 9.07000 | 108.32466 | 9.07000 | 108.29812 | | | | 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 | 101.61312 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.37157 | | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.41176 | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For SBS49 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.02000 | 103.16825 | 9.02000 | 103.14310 | | | | 0.00 | 0 | 0 |
| Total SBS50 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 SBS50 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS51 On 31/01/2024 Spot Bond | | | 9.39500 | 103.42793 | 9.39500 | 103.40171 | | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS11 On 07/12/2023 Spot Bond | | | 3.37500 | 277.61886 | 3.37500 | 277.55743 | | | | 0.00 | 0 | 0 |
| Total SBS11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 3.67000 | 200.28837 | 3.67000 | 202.14907 | | | | 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 | 84.60961 | 100.00000 | 84.41990 | | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.75423 | | | | 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 | 102.75435 | | | | 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 | | | | 185.39293 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25282 | | | | 0.00 | 0 | 0 |
| Total SHS04 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 SHS04 | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 8.55500 | 102.19529 | 8.55500 | 102.17183 | | | 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 | 102.14667 | 8.75000 | 102.12270 | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05/R203 | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00482 | | | 0.00 | 120,000,000 | 60,000,000 |
| Total SHS06 SPOT | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For SHS06 | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | 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 | 100.39598 | | | 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 | | | 8.88500 | 101.04607 | 8.88500 | 101.02243 | | | 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 | 101.26407 | | | 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 | 99.99993 | | | 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 | 99.99977 | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.45500 | 103.45780 | 9.45500 | 103.43155 | | | 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 | 99.99977 | | | 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 | 102.26694 | | | 0.00 | 0 | 0 |
| Total SHS28 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 SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 29.28194 | 100.00000 | 29.21101 | | | | 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 | | | 8.68000 | 101.04226 | 8.68000 | 101.01856 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.10982 | | | | 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 | 101.05660 | | | | 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 | 101.08483 | | | | 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 | 101.10209 | | | | 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 | 101.11323 | | | | 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 | 101.19412 | | | | 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 | 101.21763 | | | | 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 | | | 8.48500 | 100.18891 | 8.48500 | 100.16650 | | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.05285 | | | | 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 | | | 10.62000 | 53.55002 | 10.62000 | 110.45296 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |

| 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 SNT03 | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SPDA1 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91238 | | | 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 | 100.95697 | | | 0.00 | 720,000,000 | 180,000,000 |
| Total SPDA4 SPOT | | | | | | | | | 0.00 | 720,000,000 | 180,000,000 |
| Total For SPDA4 | | | | | | | | | 0.00 | 720,000,000 | 180,000,000 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.93753 | | | 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 | 100.87952 | | | 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 | 100.86565 | | | 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 | 100.89158 | | | 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 | 100.89705 | | | 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 | 100.53823 | | | 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 | 101.51873 | | | 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 | 102.05951 | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.30500 | 100.40756 | 9.30500 | 100.38247 | | | 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 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN002 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 SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61490 | | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.12500 | 92.16475 | 9.12500 | 92.14216 | | | | 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 | | | 9.12500 | 92.16475 | 9.12500 | 92.14216 | | | | 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 | | | 9.30000 | 96.51559 | 9.30000 | 96.49136 | | | | 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 | 100.23195 | | | | 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 | | | 8.16500 | 100.33194 | 8.16500 | 100.31032 | | | | 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 | | | 3.37500 | 116.64264 | 3.37500 | 117.06151 | | | | 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 | 99.63643 | 9.61500 | 99.61074 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 9.85500 | 106.80202 | 9.85500 | 106.77379 | | | | 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 | | | 10.65500 | 74.34315 | 10.65500 | 74.32218 | | | | 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 | 101.63466 | | | | 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 | 101.73164 | | | | 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 | 100.04793 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.64782 | | | | 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 | 100.30055 | | | | 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 | 100.69947 | | | | 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 | 101.03587 | | | | 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 | 107.38958 | | | | 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 | 100.76527 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For SSN037 | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 101.63681 | 9.55000 | 101.61062 | | | | 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 | 100.98398 | | | | 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 | 101.89341 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 9.32000 | 106.80001 | 9.32000 | 106.77329 | | | | 0.00 | 0 | 0 |
| Total SSN041 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 SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 03/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.94190 | | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 3.70500 | 102.18357 | 3.70500 | 102.18148 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.24632 | | | | 0.00 | 0 | 2,700,000,000 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| SSN04: On 14/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98931 | | | | 0.00 | 0 | 0 |
| Total SSN045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN045 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.30500 | 98.21065 | 9.30500 | 98.18611 | | | | 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 | 100.87465 | | | | 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 | 100.90873 | | | | 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 | | | 9.07500 | 100.46819 | 9.07500 | 100.78697 | | | | 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 | 101.19194 | | | | 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 | 100.90311 | | | | 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 | | | 8.97500 | 106.20959 | 8.97500 | 105.20343 | | | | 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 | 100.83393 | | | | 0.00 | 0 | 0 |
| Total T13A13 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 T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19194 | | | | 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 | 100.90118 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.07500 | 104.57812 | 9.07500 | 104.55249 | | | | 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 | 100.89413 | | | | 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 | 100.91838 | | | | 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 | | | 9.02500 | 102.75197 | 9.02500 | 103.00596 | | | | 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 | 100.63765 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85132 | | | | 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 | 99.82149 | | | | 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 | 99.81733 | | | | 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 | 101.34731 | | | | 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 | 101.02703 | | | | 0.00 | 0 | 2,489,583,400 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.40250 | | | | 0.00 | 2,600,000,000 | 650,000,000 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 2,600,000,000 | 650,000,000 |
| Total For TFS141 | | | | | | | | | | 0.00 | 2,600,000,000 | 650,000,000 |
| TFS142 On 28/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.44975 | | | | 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 | 100.91150 | | | | 0.00 | 0 | 0 |
| Total TFS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS143 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21715 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS145 On 20/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.22328 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 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 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.91586 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 On 18/07/2017 Spot Bond | | | 7.83000 | 101.51942 | 7.83000 | 101.49814 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78224 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/07/2017 Spot Bond | | | 7.39000 | 97.82140 | 7.39000 | 101.41581 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 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 TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.71083 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.16000 | 97.88777 | 7.16000 | 101.37269 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.80435 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.79672 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.97988 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.95508 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 102.70400 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.61832 | | | | 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 | 101.66119 | | | | 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 | 101.72227 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 101.69004 | 8.73000 | 101.66605 | | | | 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 | 101.53324 | | | | 0.00 | 0 | 0 |
| Total TH11A4 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 TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.94304 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2041 Spot Bond | | | 8.88000 | 94.88187 | 8.88000 | 100.74273 | | | | 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 | 101.44846 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.94304 | | | | 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 | 102.11268 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.78716 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.77953 | | | | 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 | 101.97604 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.96841 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.90165 | | | | 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 | 102.57066 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.57828 | | | | 0.00 | 0 | 0 |
| Total TH11D2 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 TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D: On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.54019 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.86491 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.88926 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 9.02500 | 100.91060 | 9.02500 | 101.20269 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.87465 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.90873 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.93500 | 100.02184 | 8.93500 | 99.99769 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86978 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90873 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/02/2048 Spot Bond | | | 9.04500 | 93.23665 | 9.04500 | 99.25709 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95252 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.95252 | | | | 0.00 | 0 | 0 |
| Total TH12B2 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 TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95252 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.95252 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03031 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03031 | | | | 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 | 101.03031 | | | | 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 | 101.02934 | | | | 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 | 101.34542 | | | | 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 | 101.34542 | | | | 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 | 101.46686 | | | | 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 | 101.33962 | | | | 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 | 100.85225 | | | | 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 | 100.87368 | | | | 0.00 | 0 | 0 |
| Total TH13A2 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 TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A2 On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.90865 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A3 On 21/08/2020 Spot Bond | | | 9.17500 | 101.35090 | 9.17500 | 101.32578 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85323 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07044 | | | | 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 | 100.42120 | | | | 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 | | | 9.06500 | 102.22494 | 9.06500 | 102.56299 | | | | 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 | 100.83393 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B9 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95242 | | | | 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 | 100.95340 | | | | 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 | 100.95393 | | | | 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 | 100.93477 | | | | 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 | 100.94951 | | | | 0.00 | 0 | 0 |
| Total TH13B5 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 TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02046 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02823 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00181 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02094 | | | | 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 | 101.07386 | | | | 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 | 101.34027 | | | | 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 | 101.34027 | | | | 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 | 101.33501 | | | | 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 | 101.32080 | | | | 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 | 101.35961 | | | | 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 | 100.82104 | | | | 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 | 100.89407 | | | | 0.00 | 0 | 0 |
| Total TH14A2 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 TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92212 | | | | 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 | | | 9.09500 | 107.30673 | 9.09500 | 107.28038 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83313 | | | | 0.00 | 0 | 0 |
| Total TH14A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91321 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.93904 | | | | 0.00 | 1,440,000,000 | 360,000,000 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 1,440,000,000 | 360,000,000 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 1,440,000,000 | 360,000,000 |
| TH14A: On 21/11/2021 Spot Bond | | | 9.04500 | 104.02332 | 9.04500 | 103.06254 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98138 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.97798 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.02992 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.03785 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.32041 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.33538 | | | | 0.00 | 0 | 0 |
| Total TH14D2 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 TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 101.71501 | | | | 0.00 | 0 | 0 |
| Total TH9A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 102.15539 | | | | 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 | 6.89184 | 101.06155 | 6.87461 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A1 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 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 101.85585 | | | | 0.00 | 0 | 0 |
| Total THE9B4 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 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 | 103.11020 | | | 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 | 102.63726 | | | 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 | | | 9.09500 | 92.97371 | 9.09500 | 92.91451 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 19.00592 | 100.00000 | 18.96986 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 106.59300 | 10.00000 | 106.56500 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TLC01 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15943 | | | 0.00 | 0 | 0 |
| Total TLC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC01 | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16077 | | | 0.00 | 0 | 0 |
| Total TLC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC02 | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.04500 | 104.17774 | 8.04500 | 104.15504 | | | 0.00 | 0 | 14,118,000,000 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 14,118,000,000 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 14,118,000,000 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 67.24305 | 100.00000 | 67.09258 | | | 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 | | | 8.80000 | 105.34718 | 8.80000 | 105.32254 | | 183,040,000,000.00 | | 20,800,000 | 43,049,700,000 |
| Total TN20 SPOT | | | | | | | | 183,040,000,000.00 | | 20,800,000 | 43,049,700,000 |
| Total For TN20 | | | | | | | | 183,040,000,000.00 | | 20,800,000 | 43,049,700,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 16.19560 | 100.00000 | 16.15995 | | 0.00 | | 0 | 0 |

| Contract 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 | 6.62107 | 100.00000 | 6.60467 | | | 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 | | | 9.47000 | 110.69576 | 9.47000 | 110.66747 | | 8,225,642,000,000.00 | 868,600,000 | 5,997,100,000 | |
| Total TN23 SPOT | | | | | | | | 8,225,642,000,000.00 | 868,600,000 | 5,997,100,000 | |
| Total For TN23 | | | | | | | | 8,225,642,000,000.00 | 868,600,000 | 5,997,100,000 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 15.33327 | 100.00000 | 15.29896 | | 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 | | | 10.15500 | 97.36253 | 10.15500 | 97.33589 | | 0.00 | 0 | 15,480,000,000 | |
| Total TN25 SPOT | | | | | | | | 0.00 | 0 | 15,480,000,000 | |
| Total For TN25 | | | | | | | | 0.00 | 0 | 15,480,000,000 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.46755 | 100.00000 | 10.44412 | | 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 | | | 10.20500 | 94.97673 | 10.20500 | 94.95062 | | 0.00 | 0 | 970,000,000 | |
| Total TN27 SPOT | | | | | | | | 0.00 | 0 | 970,000,000 | |
| Total For TN27 | | | | | | | | 0.00 | 0 | 970,000,000 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.08635 | 100.00000 | 12.05931 | | 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 | | | 10.68000 | 98.44650 | 10.68000 | 103.65188 | | 81,168,000,000,000.00 | 7,600,000,000 | 5,310,000,000 | |
| Total TN30 SPOT | | | | | | | | 81,168,000,000,000.00 | 7,600,000,000 | 5,310,000,000 | |
| Total For TN30 | | | | | | | | 81,168,000,000,000.00 | 7,600,000,000 | 5,310,000,000 | |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.15278 | 8.00000 | 125.36446 | | 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 | | | 11.11000 | 96.72725 | 11.11000 | 102.05598 | | 118,877,000,000,000.00 | 10,700,000,000 | 9,100,000,000 | |
| Total TN40 SPOT | | | | | | | | 118,877,000,000,000.00 | 10,700,000,000 | 9,100,000,000 | |
| Total For TN40 | | | | | | | | 118,877,000,000,000.00 | 10,700,000,000 | 9,100,000,000 | |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 99.71275 | 10.75000 | 105.04208 | | 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 | 100.90689 | | 0.00 | 0 | 345,600 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 345,600 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 345,600 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.20095 | | | | 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 | 100.99989 | | | | 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 | 101.37117 | | | | 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 | 101.04182 | | | | 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 | 101.06457 | | | | 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 | 101.09869 | | | | 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 | 106.59300 | 10.00000 | 106.56500 | | | | 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 | 99.84696 | | | | 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 | 99.84320 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.68363 | | | | 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 | 100.95318 | | | | 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 | | | 9.05500 | 104.50578 | 9.05500 | 104.48022 | | | | 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 | 99.97323 | 10.00000 | 99.94648 | | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 99.97390 | 9.75000 | 99.94781 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.97421 | 100.00000 | 9.94850 | | | | 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 | 100.36955 | | | | 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 | 100.38595 | | | | 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 | | | 9.32500 | 103.85032 | 9.32500 | 103.82433 | | | | 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 | 100.36995 | | | | 0.00 | 147,103,894 | 73,551,947 |
| Total TRA2A4 SPOT | | | | | | | | | | 0.00 | 147,103,894 | 73,551,947 |
| Total For TRA2A4 | | | | | | | | | | 0.00 | 147,103,894 | 73,551,947 |
| TRA2A4 On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.38595 | | | | 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 | | | 9.12500 | 102.17739 | 9.12500 | 104.51439 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.41204 | | | | 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 | 100.42206 | | | | 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 | 100.46409 | | | | 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 | 100.48008 | | | | 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 | 100.58363 | | | | 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 | 100.58363 | | | | 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 | 100.39993 | | | | 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 | 8.05768 | 100.00000 | 8.03816 | | | | 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 | 8.57666 | 100.00000 | 8.55589 | | | | 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 | 100.39011 | | | | 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 | 8.88805 | 100.00000 | 8.86651 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.39212 | | | | 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 | 9.14754 | 100.00000 | 9.12538 | | | | 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 | 100.44836 | | | | 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 | 12.31332 | 100.00000 | 12.28349 | | | | 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 | 100.57228 | | | | 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 | 15.79050 | 100.00000 | 15.75224 | | | | 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 | 24.89276 | 100.00000 | 24.83043 | | | | 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 | 4.06916 | 100.00000 | 4.05897 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP207 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.32702 | | | | 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 | 99.03382 | | | | 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 | 98.71670 | | | | 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 | 98.40603 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TSP211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP211 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP211 On 22/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.10602 | | | | 0.00 | 0 | 0 |
| Total TSP213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP213 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP213 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.79312 | | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP215 On 20/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.45552 | | | | 0.00 | 0 | 0 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 03/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.18096 | | | | 0.00 | 0 | 0 |
| Total TSP218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP218 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP218 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.88857 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 24.90117 | 100.00000 | 24.83882 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF01 On 26/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.81486 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 07/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74130 | | | | 0.00 | 0 | 0 |
| Total TWC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC203 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 20/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51403 | | | | 0.00 | 0 | 0 |
| Total TWC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC205 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61260 | | | | 0.00 | 0 | 0 |
| Total TWC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC217 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55007 | | | | 0.00 | 0 | 0 |
| Total TWC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC218 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 19/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52854 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TWC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC219 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50701 | | | | 0.00 | 0 | 0 |
| Total TWC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC220 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46396 | | | | 0.00 | 0 | 0 |
| Total TWC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC221 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 09/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07534 | | | | 0.00 | 0 | 0 |
| Total TWC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC222 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 15/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94630 | | | | 0.00 | 0 | 0 |
| Total TWC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC223 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90133 | | | | 0.00 | 0 | 0 |
| Total TWC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC224 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85753 | | | | 0.00 | 0 | 0 |
| Total TWC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC225 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79322 | | | | 0.00 | 0 | 0 |
| Total TWC226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC226 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 29/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70819 | | | | 0.00 | 0 | 0 |
| Total TWC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC227 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64315 | | | | 0.00 | 0 | 0 |
| Total TWC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC228 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.20500 | 105.63067 | 9.20500 | 105.60484 | | | | 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 | | | 10.32500 | 106.29362 | 10.32500 | 106.26455 | | | | 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 | 9.27242 | 100.00000 | 9.24946 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VJA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.94060 | 100.00000 | 8.91846 | | | | 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 | 9.21044 | 100.00000 | 9.18763 | | | | 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 | 9.62876 | 100.00000 | 9.60492 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.26580 | 100.00000 | 10.24037 | | | | 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 | 10.33883 | 100.00000 | 10.31323 | | | | 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 | 10.42199 | 100.00000 | 10.39619 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.11715 | 100.00000 | 0.11685 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 9.07189 | 100.00000 | 9.04943 | | | | 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 | 8.84236 | 100.00000 | 8.82047 | | | | 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 | 8.98246 | 100.00000 | 8.96021 | | | | 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 | 9.38136 | 100.00000 | 9.35813 | | | | 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 | 10.00634 | 100.00000 | 9.98156 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 10.15640 | 100.00000 | 10.13125 | | | | 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 | 10.22251 | 100.00000 | 10.19720 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.11715 | 100.00000 | 0.11685 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC18 On 29/03/2017 Spot Bond | | | | 102.16155 | 0.00000 | 104.16755 | | | | 0.00 | 0 | 0 |
| Total VKC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC18 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC19 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52459 | | | | 0.00 | 0 | 0 |
| Total VKC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC19 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 45.97598 | 100.00000 | 45.86212 | | | | 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 | 101.21244 | | | | 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 | 100.02263 | | | | 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 | 101.19514 | | | | 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 | 100.52837 | | | | 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 | 99.99995 | | | | 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 | 8.74161 | 100.00000 | 8.71997 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.57533 | 100.00000 | 8.55409 | | | | 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 | 10.43984 | 100.00000 | 10.41398 | | | | 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 | 5.51181 | 100.00000 | 5.49815 | | | | 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 | 10.05966 | 100.00000 | 10.03475 | | | | 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 | 10.15794 | 100.00000 | 10.13278 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 10.10004 | 100.00000 | 10.07503 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.11715 | 100.00000 | 0.11685 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.54109 | 100.00000 | 8.51994 | | | | 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 | 8.47710 | 100.00000 | 8.45610 | | | | 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 | 10.66806 | 100.00000 | 10.64164 | | | | 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 | 5.26441 | 100.00000 | 5.25138 | | | | 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 | 9.74095 | 100.00000 | 9.71683 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 24/07/2024 Spot Bond | | | 100.00000 | 9.91630 | 100.00000 | 9.89175 | | | | 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 | 9.85504 | 100.00000 | 9.83063 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.11715 | 100.00000 | 0.11685 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00124 | 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 | 9.66666 | 100.00000 | 9.64245 | | | | 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 | | | 2.58000 | 247.91808 | 2.58000 | 247.86846 | | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 7.76500 | 103.20461 | 7.76500 | 103.18293 | | | | 0.00 | 0 | 0 |
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2/f On 28/05/2017 Spot Bond | | | 100.00000 | 89.95873 | 100.00000 | 89.74706 | | | | 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 | | | 7.94000 | 105.08314 | 7.94000 | 105.06054 | | | | 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 | | | 8.06500 | 105.57876 | 8.06500 | 105.55570 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.30500 | 105.41758 | 8.30500 | 105.39388 | | | | 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 | 14.93970 | 100.00000 | 14.90626 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------------|------------------------|
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.32500 | 83.53945 | 7.32500 | 83.52285 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.32e+017 | 451,914,963,694 | 112,019,771,401 |
| Total for SPOT : | | | | | | | | | 1.32e+017 | 451,914,963,694 | 112,019,771,401 |
| Total Futures | | | | | | | | | 1.32e+017 | 451,914,968,607 | 112,020,558,074 |
| Total Options | | | | | | | | | 0.00 | 0 | 32,319 |
| Grand Total: | | | | | | | | | 1.32e+017 | 451,914,968,607 | 112,020,590,393 |