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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2016

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 04/08/2016 Bond Future | | | 10.16000 | 81.62996 | 10.26194 | 80.94991 | | | 0.00 | 0 | 6,771 |
| ES33 On 03/11/2016 Bond Future | | | 10.23108 | 79.37354 | 10.33607 | 78.68211 | | | 0.00 | 0 | 8,789 |
| ES33 On 02/02/2017 Bond Future | | | 10.30032 | 80.93439 | 10.40885 | 80.22875 | | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | | | 10.35694 | 78.80859 | 10.46841 | 78.09179 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 15,560 |
| ES33 On 04/08/2016 Bond Future | 10.24 | Call | | | 0.00000 | 0.00000 | 534,440 | | 0.00 | 0 | 0 |
| ES33 On 04/08/2016 Bond Future | 10.24 | Put | | | 145.61000 | 0.14561 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/08/2016 Bond Future | 10.25 | Call | | | 0.00000 | 0.00000 | 600,860 | | 0.00 | 0 | 0 |
| ES33 On 04/08/2016 Bond Future | 10.25 | Put | | | 79.19000 | 0.07919 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 04/08/2016 Bond Future | 10.26 | Call | | | 0.00000 | 0.00000 | 667,190 | | 0.00 | 0 | 0 |
| ES33 On 04/08/2016 Bond Future | 10.26 | Put | | | 12.86000 | 0.01286 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.31 | Call | | | 5,995.56000 | 5.99556 | 6,686,990 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.29 | Call | | | 5,879.65000 | 5.87965 | 6,571,080 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.30 | Call | | | 5,937.64000 | 5.93764 | 6,629,070 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Call | | | 1,156.58000 | 1.15658 | 1,862,220 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Call | | | 1,219.67000 | 1.21967 | 1,925,310 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.61 | Call | | | 1,282.68000 | 1.28268 | 1,988,320 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.56 | Call | | | 581.58000 | 0.58158 | 1,298,380 | | 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 | | | 455.15000 | 0.45515 | 1,171,950 | | 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 | 04/05/2017 | Bond Future | 10.55 | Call | | | 518.40000 | 0.51840 | 1,235,200 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 15,560 |
| ES42 | On | 04/08/2016 | Bond Future | | | 10.26987 | 86.53842 | 10.38179 | 85.67660 | | | 0.00 | 0 | 0 |
| ES42 | On | 03/11/2016 | Bond Future | | | 10.33822 | 83.90420 | 10.45348 | 83.02771 | | | 0.00 | 0 | 8,777 |
| ES42 | On | 02/02/2017 | Bond Future | | | 10.40260 | 85.55445 | 10.52157 | 84.66002 | | | 0.00 | 0 | 0 |
| ES42 | On | 04/05/2017 | Bond Future | | | 10.45906 | 83.05696 | 10.58129 | 82.14767 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| I2025 | On | 04/08/2016 | Bond Future | | | 127.76536 | 127.76536 | 127.79108 | 127.79108 | | | 0.00 | 0 | 1,943 |
| I2025 | On | 03/11/2016 | Bond Future | | | 130.17705 | 130.17705 | 130.20555 | 130.20555 | | | 0.00 | 0 | 1,443 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,386 |
| I2025 | On | 04/08/2016 | Bond Future | 123.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.85 | Call | | | 3,941.08000 | 3.94108 | 3,915,360 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.85 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.86 | Call | | | 3,931.08000 | 3.93108 | 3,905,360 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.87 | Call | | | 3,921.08000 | 3.92108 | 3,895,360 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.23 | Call | | | 975.55000 | 0.97555 | 947,050 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.21 | Call | | | 995.55000 | 0.99555 | 967,050 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.22 | Call | | | 985.55000 | 0.98555 | 957,050 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,386 |
| I2033 | On | 04/08/2016 | Bond Future | | | 107.66104 | 107.66104 | 107.68208 | 107.68208 | | | 0.00 | 0 | 531 |
| I2033 | On | 03/11/2016 | Bond Future | | | 108.67651 | 108.67651 | 108.69999 | 108.69999 | | | 0.00 | 0 | 4,275 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 4,806 |
| I2033 | On | 04/08/2016 | Bond Future | 104.99 | Call | | | 2.692.08000 | 2.69208 | 2,671,040 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 104.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.00 | Call | | | 2,682.08000 | 2.68208 | 2,661,040 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.01 | Call | | | 2,672.08000 | 2.67208 | 2,651,040 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Put | | | 470.01000 | 0.47001 | 493,490 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Put | | | 480.01000 | 0.48001 | 503,490 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Put | | | 460.01000 | 0.46001 | 483,490 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 4,806 |
| I2038 | On | 04/08/2016 | Bond Future | | | 133.34648 | 133.34648 | 133.37230 | 133.37230 | | | 0.00 | 0 | 11,014 |
| I2038 | On | 03/11/2016 | Bond Future | | | 135.86335 | 135.86335 | 135.89223 | 135.89223 | | | 0.00 | 0 | 19,808 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 30,822 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Call | | | 4,072.30000 | 4.07230 | 4,046,480 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Call | | | 4,062.30000 | 4.06230 | 4,036,480 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Call | | | 4,052.30000 | 4.05230 | 4,026,480 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Put | | | 417.77000 | 0.41777 | 446,650 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Put | | | 427.77000 | 0.42777 | 456,650 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Put | | | 437.77000 | 0.43777 | 466,650 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 30,822 |
| I2046 | On | 04/08/2016 | Bond Future | | | 133.90952 | 133.90952 | 133.93518 | 133.93518 | | | 0.00 | 0 | 14,211 |
| I2046 | On | 03/11/2016 | Bond Future | | | 134.93543 | 134.93543 | 134.96382 | 134.96382 | | | 0.00 | 0 | 17,253 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 31,464 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Call | | | 4,935.18000 | 4.93518 | 4,909,520 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.01 | Call | | | 4,925.18000 | 4.92518 | 4,899,520 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.01 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| I2046 | On | 04/08/2016 | Bond Future | 129.02 | Call | | | 4,915.18000 | 4.91518 | 4,889,520 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.07 | Put | | | 2,106.18000 | 2.10618 | 2,134,570 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.08 | Put | | | 2,116.18000 | 2.11618 | 2,144,570 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.09 | Put | | | 2,126.18000 | 2.12618 | 2,154,570 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 31,464 |
| I2050 | On | 04/08/2016 | Bond Future | | | 142.42604 | 142.42604 | 142.45344 | 142.45344 | | | 0.00 | 0 | 5,269 |
| I2050 | On | 03/11/2016 | Bond Future | | | 145.11470 | 145.11470 | 145.14500 | 145.14500 | | | 0.00 | 0 | 21,628 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 26,897 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Call | | | 3,333.44000 | 3.33344 | 3,306,040 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.13 | Call | | | 3,323.44000 | 3.32344 | 3,296,040 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.14 | Call | | | 3,313.44000 | 3.31344 | 3,286,040 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.52 | Put | | | 4,375.00000 | 4.37500 | 4,405,300 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.53 | Put | | | 4,385.00000 | 4.38500 | 4,415,300 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.54 | Put | | | 4,395.00000 | 4.39500 | 4,425,300 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 26,897 |
| R186 | On | 04/08/2016 | Bond Future | | | 8.64284 | 113.95963 | 8.73910 | 113.25778 | | 9.55 | 2,206,258,436.80 | 19,360 | 27,061 |
| R186 | On | 03/11/2016 | Bond Future | | | 8.67787 | 116.10367 | 8.77760 | 115.39068 | | 9.25 | 2,098,457,731.58 | 18,074 | 78,529 |
| R186 | On | 02/02/2017 | Bond Future | | | 8.70591 | 113.08246 | 8.80976 | 112.35453 | | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | | | 8.72046 | 115.41691 | 8.82779 | 114.67888 | | 9.22 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 4,304,716,168.38 | 37,434 | 105,590 |
| R186 | On | 04/08/2016 | Bond Future | 9.35 | Call | | | 4,319.58000 | 4.31958 | 5,020,490 | 9.91 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 9.35 | Put | | | 1.01000 | 0.00101 | 0,070 | 9.91 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 4,662.38000 | 4.66238 | 5,363,800 | 9.94 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 0.46000 | 0.00046 | 0,030 | 9.94 | 0.00 | 0 | 3,569 |
| R186 | On | 04/08/2016 | Bond Future | 9.20 | Call | | | 3,287.61000 | 3.28761 | 3,982,340 | 9.82 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.20 | Put | | | 8.11000 | 0.00811 | 0,990 | 9.82 | 0.00 | 0 | 2,500 |
| R186 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 3,631.58000 | 3.63158 | 4,329,660 | 9.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 4.20000 | 0.00420 | 0,430 | 9.85 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 04/08/2016 | Bond Future | 10.00 | Call | | | 8,667.48000 | 8.66748 | 9,369,330 | 10.15 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 10.00 | Put | | | 0.00000 | 0.00000 | 0,000 | 10.15 | 0.00 | 0 | 6,500 |
| R186 | On | 04/08/2016 | Bond Future | 8.85 | Call | | | 1,081.50000 | 1.08150 | 1,603,140 | 9.61 | 0.00 | 0 | 750 |
| R186 | On | 04/08/2016 | Bond Future | 8.85 | Put | | | 280.23000 | 0.28023 | 100,020 | 9.61 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.90 | Call | | | 1,348.78000 | 1.34878 | 1,921,120 | 9.64 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 8.90 | Put | | | 188.81000 | 0.18881 | 59,300 | 9.64 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 6,020.42000 | 6.02042 | 6,722,260 | 10.06 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 0.01000 | 0.00001 | 0,000 | 10.06 | 0.00 | 0 | 4,031 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 97.20000 | 0.09720 | 197,310 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 1,777.44000 | 1.77744 | 1,175,700 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.10 | Call | | | 2,606.13000 | 2.60613 | 3,285,680 | 9.76 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.10 | Put | | | 26.95000 | 0.02695 | 4,650 | 9.76 | 0.00 | 0 | 2,500 |
| R186 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 3,975.82000 | 3.97582 | 4,675,750 | 9.88 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 2.09000 | 0.00209 | 0,170 | 9.88 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 79.39000 | 0.07939 | 164,010 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 1,907.93000 | 1.90793 | 1,290,700 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 87.95000 | 0.08795 | 180,070 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 1,842.31000 | 1.84231 | 1,232,580 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Put | | | 1,059.86000 | 1.05986 | 864,190 | 9.51 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Call | | | 2,878.04000 | 2.87804 | 3,316,490 | 9.37 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Put | | | 1,659.89000 | 1.65989 | 1,385,350 | 9.37 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Call | | | 2,920.08000 | 2.92008 | 3,361,930 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Put | | | 1,631.82000 | 1.63182 | 1,360,680 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Put | | | 416.37000 | 0.41637 | 325,100 | 9.78 | 0.00 | 0 | 5,000 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Call | | | 2,962.42000 | 2.96242 | 3,407,650 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Put | | | 1,604.12000 | 1.60412 | 1,336,360 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 6,751.16000 | 6.75116 | 7,381,010 | 9.81 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 372.99000 | 0.37299 | 289,850 | 9.81 | 0.00 | 0 | 5,000 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Call | | | 4,012.66000 | 4.01266 | 4,529,980 | 9.51 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Call | | | 5,032.33000 | 5.03233 | 5,601,790 | 9.63 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Put | | | 718.39000 | 0.71839 | 574,860 | 9.63 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Call | | | 6,465.29000 | 6.46529 | 7,087,010 | 9.78 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Call | | | 2,978.87000 | 2.97887 | 3,362,170 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Put | | | 3,116.88000 | 3.11688 | 2,772,250 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Put | | | 3,048.51000 | 3.04851 | 2,709,160 | 9.48 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Call | | | 3,382.12000 | 3.38212 | 3,792,870 | 9.53 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Put | | | 2,754.75000 | 2.75475 | 2,437,570 | 9.53 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 5,517.53000 | 5.51753 | 6,046,220 | 9.83 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 1,499.35000 | 1.49935 | 1,300,110 | 9.83 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 5,996.17000 | 5.99617 | 6,544,430 | 9.89 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Call | | | 3,014.41000 | 3.01441 | 3,400,360 | 9.48 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Put | | | 3,082.55000 | 3.08255 | 2,740,570 | 9.48 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Call | | | 3,050.19000 | 3.05019 | 3,438,770 | 9.48 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 1,316.78000 | 1.31678 | 1,137,110 | 9.89 | 0.00 | 0 | 6,500 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Call | | | 1,881.98000 | 1.88198 | 2,168,770 | 9.35 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Put | | | 4,575.31000 | 4.57531 | 4,134,170 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Put | | | 3,465.94000 | 3.46594 | 3,095,300 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Call | | | 3,995.61000 | 3.99561 | 4,364,000 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Put | | | 3,434.75000 | 3.43475 | 3,065,110 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Call | | | 3,922.11000 | 3.92211 | 4,288,520 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Put | | | 3,497.34000 | 3.49734 | 3,125,720 | 9.19 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Call | | | 3,958.78000 | 3.95878 | 4,326,170 | 9.19 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 43,950 |
| Total For R186 | | | | | | | | | | | | 4,304,716,168.38 | 37,434 | 149,540 |
| R197 | On | 04/08/2016 | Bond Future | | | 299.07863 | 299.07863 | 299.13869 | 299.13869 | | | 0.00 | 0 | 1,432 |
| R197 | On | 03/11/2016 | Bond Future | | | 304.72397 | 304.72397 | 304.79063 | 304.79063 | | | 0.00 | 0 | 1,589 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 3,021 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Call | | | 5,178.69000 | 5.17869 | 5,118,630 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.97 | Call | | | 5,168.69000 | 5.16869 | 5,108,630 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.97 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Call | | | 5,158.69000 | 5.15869 | 5,098,630 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Call | | | 1,230.63000 | 1.23063 | 1,163,970 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.57 | Call | | | 1,220.63000 | 1.22063 | 1,153,970 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.57 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Call | | | 1,210.63000 | 1.21063 | 1,143,970 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 3,021 |
| R202 | On | 04/08/2016 | Bond Future | | | 248.24379 | 248.24379 | 249.30035 | 249.30035 | | 8.51 | 632,028,689.34 | 2,546 | 14,359 |
| R202 | On | 03/11/2016 | Bond Future | | | 252.92970 | 252.92970 | 254.01040 | 254.01040 | | | 632,071,320.30 | 2,499 | 36,484 |
| Total R202 Future | | | | | | | | | | | | 1,264,100,009.64 | 5,045 | 50,843 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Call | | | 6,086.53000 | 6.08653 | 5,045,660 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Put | | | 26.18000 | 0.02618 | 41,870 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Call | | | 6,076.77000 | 6.07677 | 5,036,040 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Put | | | 26.42000 | 0.02642 | 42,250 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Call | | | 6,067.01000 | 6.06701 | 5,026,430 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Put | | | 26.66000 | 0.02666 | 42,640 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Call | | | 160.40000 | 0.16040 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Put | | | 0.00000 | 0.00000 | 920,300 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.86 | Call | | | 150.40000 | 0.15040 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.86 | Put | | | 0.00000 | 0.00000 | 930,300 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.87 | Call | | | 140.40000 | 0.14040 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.87 | Put | | | 0.00000 | 0.00000 | 940,300 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 1,264,100,009.64 | 5,045 | 50,843 |
| R2023 | On | 04/08/2016 | Bond Future | | | 8.33246 | 100.52977 | 8.41361 | 100.13434 | | 6.96 | 272,435,676.70 | 2,710 | 3,851 |
| R2023 | On | 03/11/2016 | Bond Future | | | 8.36500 | 98.49035 | 8.44985 | 98.08927 | | 6.97 | 245,240,971.50 | 2,490 | 11,842 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.38967 | 100.42703 | 8.47920 | 100.01729 | | 6.72 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | | | 8.38899 | 98.56381 | 8.48235 | 98.14980 | | 6.68 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 517,676,648.20 | 5,200 | 15,693 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Call | | | 99.47000 | 0.09947 | 173,920 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Put | | | 947.90000 | 0.94790 | 626,920 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Call | | | 109.09000 | 0.10909 | 189,470 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Put | | | 908.40000 | 0.90840 | 593,350 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Call | | | 119.46000 | 0.11946 | 205,940 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Put | | | 869.68000 | 0.86968 | 560,730 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Put | | | 85.27000 | 0.08527 | 63,530 | 7.36 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Call | | | 5,935.32000 | 5.93532 | 6,315,200 | 7.36 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Put | | | 82.80000 | 0.08280 | 61,600 | 7.36 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Call | | | 5,976.52000 | 5.97652 | 6,356,930 | 7.36 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Put | | | 80.39000 | 0.08039 | 59,720 | 7.36 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Call | | | 5,894.15000 | 5.89415 | 6,273,490 | 7.36 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 2,933.90000 | 2.93390 | 3,195,070 | 6.85 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 1,214.87000 | 1.21487 | 1,066,300 | 6.85 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 2,875.98000 | 2.87598 | 3,134,370 | 6.84 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 1,246.28000 | 1.24628 | 1,094,930 | 6.84 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 2,904.88000 | 2.90488 | 3,164,660 | 6.85 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 1,230.50000 | 1.23050 | 1,080,540 | 6.85 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Put | | | 2,046.83000 | 2.04683 | 1,837,000 | 6.64 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Call | | | 2,589.92000 | 2.58992 | 2,794,710 | 6.65 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Put | | | 2,027.35000 | 2.02735 | 1,818,130 | 6.65 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Call | | | 2,541.13000 | 2.54113 | 2,744,710 | 6.64 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Put | | | 2,066.44000 | 2.06644 | 1,856,010 | 6.64 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Call | | | 2,565.47000 | 2.56547 | 2,769,650 | 6.64 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 517,676,648.20 | 5,200 | 15,693 |
| R203 | On | 04/08/2016 | Bond Future | | | 7.49456 | 104.08812 | 7.57095 | 104.00850 | | 1.18 | 615,056,701.08 | 5,909 | 22,647 |
| R203 | On | 03/11/2016 | Bond Future | | | 7.43516 | 101.87495 | 7.53227 | 101.79572 | | 0.95 | 0.00 | 0 | 30,650 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R203 | On | 02/02/2017 | Bond Future | | | 7.23454 | 103.87825 | 7.37501 | 103.79667 | | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | | | 6.33079 | 101.84623 | 6.55509 | 101.76732 | | 0.41 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 615,056,701.08 | 5,909 | 53,297 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Call | | | 1.18000 | 0.00118 | 2,590 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Put | | | 346.81000 | 0.34681 | 268,600 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Call | | | 1.41000 | 0.00141 | 3,070 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Put | | | 336.57000 | 0.33657 | 258,610 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Call | | | 1.67000 | 0.00167 | 3,610 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Put | | | 326.36000 | 0.32636 | 248,680 | 1.15 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Call | | | 1,062.40000 | 1.06240 | 1,139,830 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Put | | | 5.16000 | 0.00516 | 3,360 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Call | | | 1,070.22000 | 1.07022 | 1,147,710 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Put | | | 4.96000 | 0.00496 | 3,220 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Call | | | 1,078.04000 | 1.07804 | 1,155,600 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Put | | | 4.76000 | 0.00476 | 3,090 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 309.80000 | 0.30980 | 361,860 | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 121.52000 | 0.12152 | 92,000 | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 313.54000 | 0.31354 | 365,950 | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 119.48000 | 0.11948 | 90,310 | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 317.58000 | 0.31758 | 370,320 | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 117.73000 | 0.11773 | 88,890 | 0.67 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Call | | | 213.05000 | 0.21305 | 265,110 | 0.40 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Put | | | 88.45000 | 0.08845 | 61,600 | 0.40 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Call | | | 215.29000 | 0.21529 | 267,930 | 0.40 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Put | | | 87.18000 | 0.08718 | 60,910 | 0.40 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Call | | | 217.54000 | 0.21754 | 270,470 | 0.40 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Put | | | 85.92000 | 0.08592 | 59,940 | 0.40 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 615,056,701.08 | 5,909 | 53,297 |
| R2030 | On | 04/08/2016 | Bond Future | | | 9.02297 | 92.32793 | 9.11922 | 91.63098 | | | 0.00 | 0 | 18,684 |
| R2030 | On | 03/11/2016 | Bond Future | | | 9.06148 | 94.06500 | 9.16057 | 93.35662 | | | 97,733,535.00 | 1,039 | 22,183 |
| R2030 | On | 02/02/2017 | Bond Future | | | 9.09476 | 91.90845 | 9.19723 | 91.18545 | | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | | | 9.12045 | 93.80616 | 9.22574 | 93.07216 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 97,733,535.00 | 1,039 | 40,867 |
| R2030 | On | 04/08/2016 | Bond Future | 10.17 | Call | | | 7,149.18000 | 7.14918 | 7,846,130 | | 0.00 | 0 | 0 |
| R2030 | On | 04/08/2016 | Bond Future | 10.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.34 | Call | | | 1,263.51000 | 1.26351 | 1,971,890 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.35 | Call | | | 1,333.21000 | 1.33321 | 2,041,590 | | 0.00 | 0 | 0 |

| 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 | 03/11/2016 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.33 | Call | | | 1,193.74000 | 1.19374 | 1,902,120 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.31 | Call | | | 786.58000 | 0.78658 | 1,509,580 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.29 | Call | | | 647.77000 | 0.64777 | 1,370,770 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.30 | Call | | | 717.21000 | 0.71721 | 1,440,210 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 787.36000 | 0.78736 | 1,521,360 | | 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 | | | 650.23000 | 0.65023 | 1,384,230 | | 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 | 04/05/2017 | Bond Future | 9.33 | Call | | | 718.83000 | 0.71883 | 1,452,830 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 97,733,535.00 | 1,039 | 40,867 |
| R2032 | On | 04/08/2016 | Bond Future | | | 9.14821 | 95.56208 | 9.24454 | 94.81618 | | 12.88 | 12,709,756.64 | 133 | 3,368 |
| R2032 | On | 03/11/2016 | Bond Future | | | 9.19050 | 93.20144 | 9.28960 | 92.44319 | | 13.17 | 16,310,252.00 | 175 | 12,135 |
| R2032 | On | 02/02/2017 | Bond Future | | | 9.22781 | 95.03424 | 9.33011 | 94.26044 | | 12.93 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | | | 9.25397 | 92.83457 | 9.35893 | 92.04881 | | 13.27 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 29,020,008.64 | 308 | 15,503 |
| R2032 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 99.47000 | 0.09947 | 192,820 | 12.78 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 2,089.65000 | 2.08965 | 1,437,100 | 12.78 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 109.31000 | 0.10931 | 210,420 | 12.78 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 2,020.12000 | 2.02012 | 1,375,330 | 12.78 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 119.91000 | 0.11991 | 229,200 | 12.78 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 1,951.46000 | 1.95146 | 1,314,850 | 12.78 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Call | | | 7,534.33000 | 7.53433 | 8,201,940 | 13.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Put | | | 431.13000 | 0.43113 | 340,490 | 13.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Call | | | 7,592.38000 | 7.59238 | 8,261,640 | 13.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Put | | | 421.65000 | 0.42165 | 332,660 | 13.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Call | | | 7,650.54000 | 7.65054 | 8,321,430 | 13.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Put | | | 412.35000 | 0.41235 | 324,990 | 13.94 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 4,227.22000 | 4.22722 | 4,637,300 | 12.94 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 2,889.15000 | 2.88915 | 2,525,430 | 12.94 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 4,269.04000 | 4.26904 | 4,681,720 | 12.95 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 2,857.42000 | 2.85742 | 2,496,300 | 12.95 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 4,311.30000 | 4.31130 | 4,726,590 | 12.95 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 2,826.22000 | 2.82622 | 2,467,710 | 12.95 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Call | | | 4,595.40000 | 4.59540 | 4,983,480 | 13.25 | 0.00 | 0 | 0 |

| 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 | 04/05/2017 | Bond Future | 9.44 | Put | | | 3,995.08000 | 3.99508 | 3,597,400 | 13.25 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Call | | | 4,634.48000 | 4.63448 | 5,023,790 | 13.25 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Put | | | 3,960.51000 | 3.96051 | 3,564,060 | 13.25 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 4,674.03000 | 4.67403 | 5,064,260 | 13.25 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 3,926.49000 | 3.92649 | 3,530,960 | 13.25 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 29,020,008.64 | 308 | 15,503 |
| R2035 | On | 04/08/2016 | Bond Future | | | 9.22803 | 100.81525 | 9.33431 | 99.90817 | | | 0.00 | 0 | 1,128 |
| R2035 | On | 03/11/2016 | Bond Future | | | 9.27085 | 98.21059 | 9.38009 | 97.28819 | | | 0.00 | 0 | 4,315 |
| R2035 | On | 02/02/2017 | Bond Future | | | 9.31018 | 100.14174 | 9.42286 | 99.20046 | | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | | | 9.33567 | 97.70149 | 9.45116 | 96.74492 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 5,443 |
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Call | | | 8,046.14000 | 8.04614 | 8,953,220 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Call | | | 8,120.08000 | 8.12008 | 9,027,160 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Call | | | 8,193.93000 | 8.19393 | 9,101,010 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 1,735.04000 | 1.73504 | 2,657,440 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 1,571.81000 | 1.57181 | 2,494,210 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 1,653.48000 | 1.65348 | 2,575,880 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 718.35000 | 0.71835 | 1,659,630 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 800.26000 | 0.80026 | 1,741,540 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 636.34000 | 0.63634 | 1,577,620 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 644.73000 | 0.64473 | 1,601,300 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Call | | | 726.03000 | 0.72603 | 1,682,600 | | 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 | | | 807.22000 | 0.80722 | 1,763,790 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 5,443 |
| R2037 | On | 04/08/2016 | Bond Future | | | 9.28298 | 93.10754 | 9.38923 | 92.20259 | | 14.94 | 24,114,852.86 | 259 | 18,356 |
| R2037 | On | 03/11/2016 | Bond Future | | | 9.32257 | 94.85921 | 9.43162 | 93.93903 | | 14.66 | 24,568,535.39 | 259 | 39,419 |

| 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 | 02/02/2017 | Bond Future | | | 9.35786 | 92.46798 | 9.47019 | 91.52888 | | 15.10 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | | | 9.38664 | 94.37732 | 9.50172 | 93.42279 | | 14.86 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 48,683,388.25 | 518 | 57,775 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 290.22000 | 0.29022 | 537,740 | 14.83 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 1,565.20000 | 1.56520 | 907,770 | 14.83 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 312.60000 | 0.31260 | 574,500 | 14.83 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 1,501.28000 | 1.50128 | 858,230 | 14.83 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 336.38000 | 0.33638 | 612,800 | 14.83 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 1,438.89000 | 1.43889 | 810,360 | 14.83 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Put | | | 596.91000 | 0.59691 | 453,840 | 15.37 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 7,940.59000 | 7.94059 | 8,720,890 | 15.38 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 584.74000 | 0.58474 | 444,860 | 15.38 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 7,818.28000 | 7.81828 | 8,592,240 | 15.36 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 609.30000 | 0.60930 | 463,080 | 15.36 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Call | | | 7,879.38000 | 7.87938 | 8,656,490 | 15.37 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 4,783.98000 | 4.78398 | 5,346,430 | 15.23 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 3,230.74000 | 3.23074 | 2,854,090 | 15.23 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 4,830.03000 | 4.83003 | 5,395,410 | 15.24 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 3,196.11000 | 3.19611 | 2,822,390 | 15.24 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 4,876.01000 | 4.87601 | 5,444,320 | 15.25 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 3,161.53000 | 3.16153 | 2,790,740 | 15.25 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Put | | | 4,453.12000 | 4.45312 | 4,041,460 | 14.94 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 5,169.76000 | 5.16976 | 5,707,610 | 14.93 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 4,529.26000 | 4.52926 | 4,112,580 | 14.93 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Call | | | 5,213.04000 | 5.21304 | 5,753,400 | 14.94 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Put | | | 4,491.22000 | 4.49122 | 4,077,050 | 14.94 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Call | | | 5,256.14000 | 5.25614 | 5,799,010 | 14.94 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 48,683,388.25 | 518 | 57,775 |
| R204 | On | 04/08/2016 | Bond Future | | | 7.72684 | 101.65780 | 7.80823 | 101.48441 | | 2.64 | 66,382,543.40 | 653 | 17,021 |
| R204 | On | 03/11/2016 | Bond Future | | | 7.72701 | 103.57041 | 7.81779 | 103.39562 | | 2.32 | 67,631,477.73 | 653 | 28,716 |
| R204 | On | 02/02/2017 | Bond Future | | | 7.69276 | 101.56562 | 7.79712 | 101.38660 | | 2.12 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | | | 7.58520 | 103.66212 | 7.70394 | 103.48372 | | 1.83 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 134,014,021.13 | 1,306 | 45,737 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Call | | | 85.05000 | 0.08505 | 149,620 | 2.60 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Put | | | 230.38000 | 0.23038 | 121,560 | 2.60 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Call | | | 92.70000 | 0.09270 | 161,280 | 2.60 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Put | | | 216.72000 | 0.21672 | 111,910 | 2.60 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Call | | | 100.86000 | 0.10086 | 173,520 | 2.60 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Put | | | 203.57000 | 0.20357 | 102,840 | 2.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Call | | | 2,643.58000 | 2.64358 | 2,814,310 | 2.47 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Put | | | 11.22000 | 0.01122 | 7,160 | 2.47 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Call | | | 2,661.74000 | 2.66174 | 2,832,610 | 2.47 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Put | | | 10.79000 | 0.01079 | 6,870 | 2.47 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Call | | | 2,679.92000 | 2.67992 | 2,850,920 | 2.47 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Put | | | 10.39000 | 0.01039 | 6,600 | 2.47 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 1,125.54000 | 1.12554 | 1,250,810 | 2.17 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 302.59000 | 0.30259 | 248,840 | 2.17 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 1,137.62000 | 1.13762 | 1,263,550 | 2.17 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 297.72000 | 0.29772 | 244,630 | 2.17 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 1,150.01000 | 1.15001 | 1,276,570 | 2.17 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 293.17000 | 0.29317 | 240,710 | 2.17 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Call | | | 835.00000 | 0.83500 | 937,720 | 1.82 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Put | | | 511.47000 | 0.51147 | 435,790 | 1.82 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Call | | | 817.23000 | 0.81723 | 918,690 | 1.82 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Put | | | 523.59000 | 0.52359 | 446,650 | 1.82 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Call | | | 826.09000 | 0.82609 | 928,180 | 1.82 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Put | | | 517.50000 | 0.51750 | 441,190 | 1.82 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 134,014,021.13 | 1,306 | 45,737 |
| R2040 | On | 04/08/2016 | Bond Future | | | 9.30793 | 97.32207 | 9.41917 | 96.30209 | | 15.63 | 0.00 | 0 | 2,993 |
| R2040 | On | 03/11/2016 | Bond Future | | | 9.34693 | 99.15310 | 9.46108 | 98.11563 | | 15.34 | 0.00 | 0 | 3,584 |
| R2040 | On | 02/02/2017 | Bond Future | | | 9.38177 | 96.59580 | 9.49926 | 95.53727 | | 15.81 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | | | 9.41024 | 98.59043 | 9.53057 | 97.51418 | | 15.55 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 6,577 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 1,186.28000 | 1.18628 | 1,869,510 | 15.63 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 545.92000 | 0.54592 | 209,170 | 15.63 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 1,242.72000 | 1.24272 | 1,942,300 | 15.63 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 512.52000 | 0.51252 | 192,120 | 15.63 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 1,300.73000 | 1.30073 | 2,016,230 | 15.64 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 480.82000 | 0.48082 | 176,340 | 15.64 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 2,129.57000 | 2.12957 | 1,758,350 | 15.53 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Call | | | 4,223.64000 | 4.22364 | 4,881,250 | 15.51 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Put | | | 2,197.07000 | 2.19707 | 1,817,210 | 15.51 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Call | | | 4,276.60000 | 4.27660 | 4,938,540 | 15.52 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Put | | | 2,163.11000 | 2.16311 | 1,787,580 | 15.52 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 4,329.85000 | 4.32985 | 4,996,100 | 15.53 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Call | | | 4,787.52000 | 4.78752 | 5,394,980 | 15.90 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Put | | | 3,894.90000 | 3.89490 | 3,443,830 | 15.90 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Call | | | 4,693.36000 | 4.69336 | 5,294,080 | 15.88 | 0.00 | 0 | 0 |

| 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 | 02/02/2017 | Bond Future | 9.58 | Put | | | 3,976.87000 | 3.97687 | 3,519,060 | 15.88 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Call | | | 4,740.33000 | 4.74033 | 5,344,430 | 15.89 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Put | | | 3,935.71000 | 3.93571 | 3,481,280 | 15.89 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Put | | | 4,832.52000 | 4.83252 | 4,370,640 | 15.67 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Call | | | 5,701.53000 | 5.70153 | 6,310,340 | 15.65 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Put | | | 4,914.27000 | 4.91427 | 4,446,830 | 15.65 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 5,747.71000 | 5.74771 | 6,359,310 | 15.66 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 4,873.08000 | 4.87308 | 4,408,430 | 15.66 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Call | | | 5,794.39000 | 5.79439 | 6,408,760 | 15.67 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 6,577 |
| R2044 | On | 04/08/2016 | Bond Future | | | 9.35289 | 94.30986 | 9.47414 | 93.19024 | | 16.35 | 163,816,226.82 | 1,737 | 15,153 |
| R2044 | On | 03/11/2016 | Bond Future | | | 9.39142 | 96.08419 | 9.51578 | 94.94526 | | 16.06 | 181,983,455.86 | 1,894 | 18,690 |
| R2044 | On | 02/02/2017 | Bond Future | | | 9.42595 | 93.59182 | 9.55386 | 92.42978 | | 16.56 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | | | 9.45434 | 95.52445 | 9.58530 | 94.34244 | | 16.31 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 345,799,682.68 | 3,631 | 33,843 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 913.16000 | 0.91316 | 1,572,390 | 16.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 768.40000 | 0.76840 | 308,010 | 16.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 961.83000 | 0.96183 | 1,640,380 | 16.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 725.99000 | 0.72599 | 284,920 | 16.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 1,012.19000 | 1.01219 | 1,709,730 | 16.36 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 685.42000 | 0.68542 | 263,340 | 16.36 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Put | | | 717.55000 | 0.71755 | 550,290 | 16.89 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Call | | | 8,396.04000 | 8.39604 | 9,370,250 | 16.90 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Put | | | 704.51000 | 0.70451 | 539,790 | 16.90 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Call | | | 8,265.92000 | 8.26592 | 9,235,030 | 16.88 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Put | | | 730.69000 | 0.73069 | 560,870 | 16.88 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Call | | | 8,330.99000 | 8.33099 | 9,302,660 | 16.89 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 5,370.92000 | 5.37092 | 6,077,650 | 16.80 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 3,549.30000 | 3.54930 | 3,093,990 | 16.80 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 5,420.66000 | 5.42066 | 6,130,880 | 16.81 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 3,512.24000 | 3.51224 | 3,060,420 | 16.81 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 5,470.33000 | 5.47033 | 6,184,030 | 16.82 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 3,475.25000 | 3.47525 | 3,026,910 | 16.82 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 5,770.42000 | 5.77042 | 6,383,800 | 16.27 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 5,019.45000 | 5.01945 | 4,450,820 | 16.27 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Call | | | 5,816.56000 | 5.81656 | 6,431,750 | 16.28 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Put | | | 4,977.61000 | 4.97761 | 4,410,790 | 16.28 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 5,724.11000 | 5.72411 | 6,335,680 | 16.27 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 5,061.25000 | 5.06125 | 4,490,810 | 16.27 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| Total R2044 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 345,799,682.68 | 3,631 | 33,843 |
| R2048 On 04/08/2016 Bond Future | | | 9.34283 | 97.87864 | 9.45904 | 96.77794 | | 16.20 | 0.00 | 0 | 52,263 |
| R2048 On 03/11/2016 Bond Future | | | 9.38278 | 95.28220 | 9.50200 | 94.16242 | | 16.67 | 22,867,728.00 | 240 | 61,107 |
| R2048 On 02/02/2017 Bond Future | | | 9.41963 | 97.15577 | 9.54226 | 96.01332 | | 16.41 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | | | 9.44429 | 94.71739 | 9.56973 | 93.55530 | | 16.94 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 22,867,728.00 | 240 | 113,370 |
| R2048 On 04/08/2016 Bond Future | 9.26 | Call | | | 227.99000 | 0.22799 | 470,730 | 16.08 | 0.00 | 0 | 0 |
| R2048 On 04/08/2016 Bond Future | 9.26 | Put | | | 2,127.36000 | 2.12736 | 1,269,400 | 16.08 | 0.00 | 0 | 0 |
| R2048 On 04/08/2016 Bond Future | 9.24 | Call | | | 193.38000 | 0.19338 | 406,920 | 16.07 | 0.00 | 0 | 0 |
| R2048 On 04/08/2016 Bond Future | 9.24 | Put | | | 2,287.39000 | 2.28739 | 1,400,230 | 16.07 | 0.00 | 0 | 0 |
| R2048 On 04/08/2016 Bond Future | 9.25 | Call | | | 210.14000 | 0.21014 | 438,010 | 16.07 | 0.00 | 0 | 0 |
| R2048 On 04/08/2016 Bond Future | 9.25 | Put | | | 2,206.74000 | 2.20674 | 1,333,910 | 16.07 | 0.00 | 0 | 0 |
| R2048 On 03/11/2016 Bond Future | 10.37 | Call | | | 8,277.32000 | 8.27732 | 9,222,370 | 17.48 | 0.00 | 0 | 0 |
| R2048 On 03/11/2016 Bond Future | 10.37 | Put | | | 793.90000 | 0.79390 | 619,170 | 17.48 | 0.00 | 0 | 0 |
| R2048 On 03/11/2016 Bond Future | 10.38 | Call | | | 8,343.20000 | 8.34320 | 9,290,820 | 17.49 | 0.00 | 0 | 0 |
| R2048 On 03/11/2016 Bond Future | 10.38 | Put | | | 779.92000 | 0.77992 | 607,760 | 17.49 | 0.00 | 0 | 0 |
| R2048 On 03/11/2016 Bond Future | 10.39 | Call | | | 8,409.03000 | 8.40903 | 9,359,200 | 17.50 | 0.00 | 0 | 0 |
| R2048 On 03/11/2016 Bond Future | 10.39 | Put | | | 766.04000 | 0.76604 | 596,430 | 17.50 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.76 | Call | | | 5,580.36000 | 5.58036 | 6,277,600 | 16.65 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.76 | Put | | | 3,611.78000 | 3.61178 | 3,166,570 | 16.65 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.77 | Call | | | 5,631.23000 | 5.63123 | 6,332,130 | 16.66 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.77 | Put | | | 3,574.03000 | 3.57403 | 3,132,480 | 16.66 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.78 | Call | | | 5,682.27000 | 5.68227 | 6,386,570 | 16.67 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.78 | Put | | | 3,536.61000 | 3.53661 | 3,098,460 | 16.67 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.65 | Call | | | 5,912.32000 | 5.91232 | 6,516,020 | 16.89 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.65 | Put | | | 5,182.05000 | 5.18205 | 4,623,660 | 16.89 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.66 | Call | | | 5,959.69000 | 5.95969 | 6,565,140 | 16.89 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.66 | Put | | | 5,139.16000 | 5.13916 | 4,582,520 | 16.89 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.67 | Call | | | 6,007.21000 | 6.00721 | 6,614,410 | 16.90 | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.67 | Put | | | 5,096.58000 | 5.09658 | 4,541,690 | 16.90 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 22,867,728.00 | 240 | 113,370 |
| R207 On 04/08/2016 Bond Future | | | 7.94724 | 98.44610 | 8.02854 | 98.20948 | | 3.96 | 0.00 | 0 | 30,588 |
| R207 On 03/11/2016 Bond Future | | | 7.96267 | 100.29829 | 8.05033 | 100.05904 | | 3.58 | 0.00 | 0 | 63,799 |
| R207 On 02/02/2017 Bond Future | | | 7.95933 | 98.62745 | 8.05564 | 98.38271 | | 3.40 | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | | | 7.92459 | 100.66343 | 8.02904 | 100.41785 | | 3.09 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 94,387 |
| R207 On 04/08/2016 Bond Future | 7.99 | Call | | | 164.00000 | 0.16400 | 265,170 | 3.91 | 0.00 | 0 | 0 |
| R207 On 04/08/2016 Bond Future | 7.99 | Put | | | 276.08000 | 0.27608 | 140,630 | 3.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 176.54000 | 0.17654 | 283,020 | 3.91 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 259.53000 | 0.25953 | 129,390 | 3.91 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 189.69000 | 0.18969 | 301,510 | 3.91 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 243.59000 | 0.24359 | 118,790 | 3.91 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2016 | Bond Future | 7.95 | Call | | | 612.99000 | 0.61299 | 711,490 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2016 | Bond Future | 7.95 | Put | | | 886.87000 | 0.88687 | 746,120 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2016 | Bond Future | 7.93 | Call | | | 588.74000 | 0.58874 | 684,460 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2016 | Bond Future | 7.93 | Put | | | 917.33000 | 0.91733 | 773,800 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2016 | Bond Future | 7.94 | Call | | | 600.69000 | 0.60069 | 697,790 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2016 | Bond Future | 7.94 | Put | | | 901.92000 | 0.90192 | 759,770 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Call | | | 3,098.23000 | 3.09823 | 3,312,670 | 3.59 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Put | | | 149.39000 | 0.14939 | 119,090 | 3.59 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Call | | | 2,405.20000 | 2.40520 | 2,601,930 | 3.53 | 0.00 | 0 | 62 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Put | | | 266.82000 | 0.26682 | 218,810 | 3.53 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Call | | | 3,054.91000 | 3.05491 | 3,268,410 | 3.58 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Put | | | 154.94000 | 0.15494 | 123,700 | 3.58 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Call | | | 3,076.55000 | 3.07655 | 3,290,530 | 3.59 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Put | | | 152.14000 | 0.15214 | 121,380 | 3.59 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Call | | | 1,308.62000 | 1.30862 | 1,446,660 | 3.08 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Put | | | 884.95000 | 0.88495 | 777,410 | 3.08 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Call | | | 1,322.00000 | 1.32200 | 1,460,860 | 3.09 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Put | | | 874.99000 | 0.87499 | 768,270 | 3.09 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Call | | | 1,295.31000 | 1.29531 | 1,432,180 | 3.08 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Put | | | 895.00000 | 0.89500 | 786,290 | 3.08 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 62 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 94,449 |
| R208 | On | 04/08/2016 | Bond Future | | | 8.10760 | 97.25719 | 8.18890 | 96.95820 | | 5.26 | 55,631,112.68 | 572 | 35,559 |
| R208 | On | 03/11/2016 | Bond Future | | | 8.13394 | 95.68453 | 8.22010 | 95.38166 | | 5.05 | 60,185,569.37 | 629 | 40,058 |
| R208 | On | 02/02/2017 | Bond Future | | | 8.14725 | 97.56618 | 8.23967 | 97.25659 | | 4.75 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | | | 8.13158 | 96.17508 | 8.22951 | 95.86321 | | 4.59 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 115,816,682.05 | 1,201 | 75,617 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 53.95000 | 0.05395 | 97,810 | 5.20 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 787.46000 | 0.78746 | 532,330 | 5.20 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 59.72000 | 0.05972 | 107,510 | 5.20 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 756.19000 | 0.75619 | 504,990 | 5.20 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 65.96000 | 0.06596 | 117,920 | 5.20 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 725.40000 | 0.72540 | 478,370 | 5.20 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 4,665.57000 | 4.66557 | 4,957,350 | 5.31 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 36.96000 | 0.03696 | 25,870 | 5.31 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 4,697.35000 | 4.69735 | 4,989,450 | 5.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 35.74000 | 0.03574 | 24,970 | 5.31 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 4,633.79000 | 4.63379 | 4,925,250 | 5.31 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 38.20000 | 0.03820 | 26,790 | 5.31 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 797.38000 | 0.79738 | 674,210 | 4.78 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 2,113.48000 | 2.11348 | 2,301,060 | 4.78 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 786.47000 | 0.78647 | 664,460 | 4.78 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 2,135.55000 | 2.13555 | 2,324,050 | 4.79 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 775.68000 | 0.77568 | 654,590 | 4.79 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 2,091.52000 | 2.09152 | 2,277,940 | 4.78 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Put | | | 1,323.81000 | 1.32381 | 1,163,250 | 4.57 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Call | | | 1,818.78000 | 1.81878 | 1,970,800 | 4.57 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Put | | | 1,310.35000 | 1.31035 | 1,150,500 | 4.57 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Call | | | 1,782.96000 | 1.78296 | 1,933,230 | 4.56 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Put | | | 1,337.71000 | 1.33771 | 1,176,110 | 4.56 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Call | | | 1,800.66000 | 1.80066 | 1,951,970 | 4.57 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 115,816,682.05 | 1,201 | 75,617 |
| R209 | On | 04/08/2016 | Bond Future | | | 9.18783 | 75.74277 | 9.28902 | 75.02308 | | 14.84 | 0.00 | 0 | 25,457 |
| R209 | On | 03/11/2016 | Bond Future | | | 9.22516 | 74.01730 | 9.32890 | 73.28551 | | 15.20 | 11,842,768.00 | 160 | 35,701 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.25799 | 75.47294 | 9.36466 | 74.72614 | | 15.02 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | | | 9.28111 | 73.87823 | 9.39020 | 73.11923 | | 15.48 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 11,842,768.00 | 160 | 61,158 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 456.54000 | 0.45654 | 778,650 | 14.84 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 803.84000 | 0.80384 | 406,260 | 14.84 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 486.28000 | 0.48628 | 822,040 | 14.84 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 762.53000 | 0.76253 | 378,600 | 14.84 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 517.44000 | 0.51744 | 866,850 | 14.85 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 722.74000 | 0.72274 | 352,460 | 14.85 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 2,204.34000 | 2.20434 | 2,878,390 | 15.15 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 58.36000 | 0.05836 | 12,720 | 15.15 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Call | | | 2,836.71000 | 2.83671 | 3,538,660 | 15.24 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Put | | | 21.15000 | 0.02115 | 3,410 | 15.24 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Call | | | 6,574.33000 | 6.57433 | 7,294,020 | 15.72 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Put | | | 0.00000 | 0.00000 | 0,000 | 15.72 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Call | | | 8,425.08000 | 8.42508 | 9,144,770 | 15.72 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Put | | | 0.00000 | 0.00000 | 0,000 | 15.72 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 1,080.68000 | 1.08068 | 1,607,910 | 14.97 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 303.58000 | 0.30358 | 111,120 | 14.97 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Call | | | 6,494.46000 | 6.49446 | 7,128,230 | 16.10 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Put | | | 457.45000 | 0.45745 | 359,430 | 16.10 | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Call | | | 6,545.93000 | 6.54593 | 7,181,430 | 16.10 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Put | | | 447.67000 | 0.44767 | 351,380 | 16.10 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Call | | | 6,442.29000 | 6.44229 | 7,074,420 | 16.09 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Put | | | 466.63000 | 0.46663 | 366,970 | 16.09 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 3,881.29000 | 3.88129 | 4,277,860 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 2,678.46000 | 2.67846 | 2,328,230 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 3,919.64000 | 3.91964 | 4,318,520 | 15.06 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 2,649.12000 | 2.64912 | 2,301,200 | 15.06 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 3,843.32000 | 3.84332 | 4,237,150 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 2,708.27000 | 2.70827 | 2,355,300 | 15.05 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Call | | | 4,263.48000 | 4.26348 | 4,634,680 | 15.47 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Put | | | 3,715.73000 | 3.71573 | 3,327,930 | 15.47 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Call | | | 4,299.58000 | 4.29958 | 4,671,630 | 15.47 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Put | | | 3,683.63000 | 3.68363 | 3,296,680 | 15.47 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 4,227.27000 | 4.22727 | 4,597,610 | 15.46 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 3,747.82000 | 3.74782 | 3,359,160 | 15.46 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 16,998 |
| Total For R209 | | | | | | | | | | | | 11,842,768.00 | 160 | 78,156 |
| R210 | On | 04/08/2016 | Bond Future | | | 187.64780 | 187.64780 | 187.68481 | 187.68481 | | | 18,201,836.60 | 97 | 1,568 |
| R210 | On | 03/11/2016 | Bond Future | | | 188.91275 | 188.91275 | 188.95399 | 188.95399 | | | 18,324,536.75 | 97 | 1,089 |
| Total R210 Future | | | | | | | | | | | | 36,526,373.35 | 194 | 2,657 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Call | | | 6,184.81000 | 6.18481 | 6,147,800 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.51 | Call | | | 6,174.81000 | 6.17481 | 6,137,800 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.52 | Call | | | 6,164.81000 | 6.16481 | 6,127,800 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Call | | | 53.99000 | 0.05399 | 12,750 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Call | | | 43.99000 | 0.04399 | 2,750 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | Call | | | 33.99000 | 0.03399 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | Put | | | 0.00000 | 0.00000 | 7,250 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 36,526,373.35 | 194 | 2,657 |
| R211 | On | 04/08/2016 | Bond Future | | | 139.90553 | 139.90553 | 139.93525 | 139.93525 | | | 0.00 | 0 | 22 |
| R211 | On | 03/11/2016 | Bond Future | | | 142.54634 | 142.54634 | 142.57917 | 142.57917 | | | 0.00 | 0 | 56 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 78 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Call | | | 2,865.25000 | 2.86525 | 2,835,530 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R211 | On | 04/08/2016 | Bond Future | 137.08 | Call | | | 2,855.25000 | 2.85525 | 2,825,530 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.08 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.09 | Call | | | 2,845.25000 | 2.84525 | 2,815,530 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.74 | Call | | | 839.17000 | 0.83917 | 806,340 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.75 | Call | | | 829.17000 | 0.82917 | 796,340 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.76 | Call | | | 819.17000 | 0.81917 | 786,340 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 78 |
| R212 | On | 04/08/2016 | Bond Future | | | 146.36428 | 146.36428 | 146.39404 | 146.39404 | | | 78,304,889.80 | 535 | 3,989 |
| R212 | On | 03/11/2016 | Bond Future | | | 149.12705 | 149.12705 | 149.16000 | 149.16000 | | | 79,782,971.75 | 535 | 1,418 |
| Total R212 Future | | | | | | | | | | | | 158,087,861.55 | 1,070 | 5,407 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Call | | | 3,974.04000 | 3.97404 | 3,944,280 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.43 | Call | | | 3,964.04000 | 3.96404 | 3,934,280 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.44 | Call | | | 3,954.04000 | 3.95404 | 3,924,280 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.10 | Call | | | 1,060.00000 | 1.06000 | 1,027,050 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.11 | Call | | | 1,050.00000 | 1.05000 | 1,017,050 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.12 | Call | | | 1,040.00000 | 1.04000 | 1,007,050 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 158,087,861.55 | 1,070 | 5,407 |
| R213 | On | 04/08/2016 | Bond Future | | | 9.06286 | 86.59729 | 9.15906 | 85.92290 | | 12.61 | 301,704,958.36 | 3,484 | 8,547 |
| R213 | On | 03/11/2016 | Bond Future | | | 9.10310 | 84.67612 | 9.20202 | 83.99055 | | 12.87 | 303,479,214.08 | 3,584 | 41,235 |
| R213 | On | 02/02/2017 | Bond Future | | | 9.13948 | 86.34113 | 9.24161 | 85.64145 | | 12.68 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | | | 9.16139 | 84.56816 | 9.26611 | 83.85761 | | 13.03 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 605,184,172.44 | 7,068 | 49,782 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 183.99000 | 0.18399 | 334,910 | 12.50 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 1,374.28000 | 1.37428 | 850,810 | 12.50 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 199.70000 | 0.19970 | 360,800 | 12.50 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 1,318.92000 | 1.31892 | 805,630 | 12.50 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 216.55000 | 0.21655 | 388,040 | 12.50 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 1,264.78000 | 1.26478 | 761,880 | 12.50 | 0.00 | 0 | 0 |

| 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 | 03/11/2016 | Bond Future | 10.18 | Call | | | 6,749.40000 | 6.74940 | 7,347,620 | 13.59 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Put | | | 379.22000 | 0.37922 | 291,870 | 13.59 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Call | | | 6,802.36000 | 6.80236 | 7,402,720 | 13.59 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Put | | | 370.69000 | 0.37069 | 285,480 | 13.59 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Call | | | 6,855.41000 | 6.85541 | 7,457,940 | 13.60 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Put | | | 362.33000 | 0.36233 | 279,290 | 13.60 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 3,684.35000 | 3.68435 | 4,092,680 | 12.79 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 2,615.40000 | 2.61540 | 2,324,050 | 12.79 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 3,721.98000 | 3.72198 | 4,132,880 | 12.80 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 2,586.19000 | 2.58619 | 2,297,410 | 12.80 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 3,760.04000 | 3.76004 | 4,173,010 | 12.81 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 2,557.49000 | 2.55749 | 2,270,780 | 12.81 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Call | | | 4,179.09000 | 4.17909 | 4,580,440 | 13.12 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Put | | | 3,482.48000 | 3.48248 | 3,173,280 | 13.12 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Call | | | 4,107.55000 | 4.10755 | 4,505,000 | 13.11 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Put | | | 3,544.41000 | 3.54441 | 3,231,310 | 13.11 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Call | | | 4,143.39000 | 4.14339 | 4,542,790 | 13.11 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Put | | | 3,513.48000 | 3.51348 | 3,202,330 | 13.11 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 605,184,172.44 | 7,068 | 49,782 |
| R214 | On | 04/08/2016 | Bond Future | | | 9.26769 | 76.23809 | 9.37884 | 75.41124 | | 15.63 | 780,144,374.97 | 10,233 | 9,302 |
| R214 | On | 03/11/2016 | Bond Future | | | 9.30562 | 74.37566 | 9.41954 | 73.53458 | | 16.07 | 766,143,673.66 | 10,301 | 29,284 |
| R214 | On | 02/02/2017 | Bond Future | | | 9.34034 | 75.83816 | 9.45743 | 74.97998 | | 15.84 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | | | 9.36297 | 74.10240 | 9.48264 | 73.22967 | | 16.34 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 1,546,288,048.63 | 20,534 | 38,586 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Call | | | 0.01000 | 0.00001 | 0,040 | 15.16 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Put | | | 6,554.64000 | 6.55464 | 5,727,820 | 15.16 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 262.76000 | 0.26276 | 506,940 | 15.51 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 1,297.99000 | 1.29799 | 715,320 | 15.51 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 283.13000 | 0.28313 | 541,150 | 15.51 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 1,189.38000 | 1.18938 | 634,550 | 15.52 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 403.08000 | 0.40308 | 733,430 | 15.53 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 987.99000 | 0.98799 | 491,490 | 15.53 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 1,242.99000 | 1.24299 | 674,160 | 15.51 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Call | | | 6,299.70000 | 6.29970 | 7,126,520 | 16.36 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Put | | | 0.03000 | 0.00003 | 0,000 | 16.36 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Call | | | 12,160.50000 | 12.16050 | 12,987,350 | 16.54 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Put | | | 0.00000 | 0.00000 | 0,000 | 16.54 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 304.76000 | 0.30476 | 576,780 | 15.52 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Call | | | 6,756.00000 | 6.75600 | 7,469,250 | 16.84 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|---------------|------------------|---------------|
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Put | | 506.00000 | 0.50600 | 378,170 | 16.84 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Call | | 6,808.49000 | 6.80849 | 7,524,520 | 16.85 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Put | | 495.57000 | 0.49557 | 370,520 | 16.85 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Call | | 6,703.59000 | 6.70359 | 7,414,020 | 16.83 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Put | | 516.62000 | 0.51662 | 385,970 | 16.83 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | 4,301.96000 | 4.30196 | 4,777,870 | 16.01 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | 2,715.41000 | 2.71541 | 2,333,140 | 16.01 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | 4,221.14000 | 4.22114 | 4,691,670 | 15.99 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | 2,774.81000 | 2.77481 | 2,387,160 | 15.99 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | 4,261.47000 | 4.26147 | 4,734,590 | 16.00 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | 2,744.98000 | 2.74498 | 2,359,920 | 16.00 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Call | | 4,526.77000 | 4.52677 | 5,025,540 | 16.41 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Put | | 3,829.20000 | 3.82920 | 3,455,240 | 16.41 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Call | | 4,451.43000 | 4.45143 | 4,945,530 | 16.40 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Put | | 3,896.26000 | 3.89626 | 3,517,630 | 16.40 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Call | | 4,488.91000 | 4.48891 | 4,985,350 | 16.40 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Put | | 3,862.48000 | 3.86248 | 3,486,190 | 16.40 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | 13,820 |
| Total For R214 | | | | | | | | | | 1,546,288,048.63 | 20,534 | 52,406 | |
| Total for Bond | | | | | | | | | | 9,853,413,797.02 | 90,857 | 1,071,773 | |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | | | 523.42900 | 523.42900 | 520.01300 | 520.01300 | | | | 455,383,230.00 | 87 | 64 |
| GOVI On 03/11/2016 GOVI | | | 533.38600 | 533.38600 | 529.91300 | 529.91300 | | | | 325,365,460.00 | 61 | 384 |
| GOVI On 02/02/2017 GOVI | | | 543.87400 | 543.87400 | 540.32800 | 540.32800 | | | | 141,407,240.00 | 26 | 26 |
| GOVI On 04/05/2017 GOVI | | | 555.09400 | 555.09400 | 551.49600 | 551.49600 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 922,155,930.00 | 174 | 474 |
| GOVI On 04/08/2016 GOVI | 520.99 | Call | | | 0.00000 | 0.00000 | 24,390,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 520.99 | Put | | | 9,770.00000 | 0.97700 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.00 | Call | | | 0.00000 | 0.00000 | 24,290,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.00 | Put | | | 9,870.00000 | 0.98700 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.01 | Call | | | 0.00000 | 0.00000 | 24,190,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.01 | Put | | | 9,970.00000 | 0.99700 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.11 | Call | | | 538,030.00000 | 53.80300 | 572,760,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.12 | Call | | | 537,930.00000 | 53.79300 | 572,660,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.13 | Call | | | 537,830.00000 | 53.78300 | 572,560,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.32 | Call | | | 70,080.00000 | 7.00800 | 105,540,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.33 | Call | | | 69,980.00000 | 6.99800 | 105,440,000 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| GOVI | On | 02/02/2017 | GOVI | 533.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Call | | | 69,880.00000 | 6.98800 | 105,340,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Call | | | 2,892,960.00000 | 289.29600 | 2,928,940,000 | | 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 | | | 2,893,160.00000 | 289.31600 | 2,929,140,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.18 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Call | | | 2,893,060.00000 | 289.30600 | 2,929,040,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 922,155,930.00 | 174 | 474 |
| Total for GOVI | | | | | | | | | | | | 922,155,930.00 | 174 | 474 |
| AL37 | On | 04/08/2016 | Index Future | | | 496.49900 | 496.49900 | 494.95000 | 494.95000 | | | 0.00 | 0 | 2 |
| AL37 | On | 03/11/2016 | Index Future | | | 505.94400 | 505.94400 | 504.37200 | 504.37200 | | | 0.00 | 0 | 14 |
| AL37 | On | 02/02/2017 | Index Future | | | 515.89300 | 515.89300 | 514.28500 | 514.28500 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 16 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 16 |
| AL7T | On | 04/08/2016 | Index Future | | | 576.88400 | 576.88400 | 573.34800 | 573.34800 | | | 0.00 | 0 | 2 |
| AL7T | On | 03/11/2016 | Index Future | | | 587.85800 | 587.85800 | 584.26300 | 584.26300 | | | 0.00 | 0 | 9 |
| AL7T | On | 02/02/2017 | Index Future | | | 599.41700 | 599.41700 | 595.74600 | 595.74600 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 11 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 11 |
| ALBI | On | 04/08/2016 | Index Future | | | 525.89200 | 525.89200 | 522.21700 | 522.21700 | | | 1,104,373,200.00 | 210 | 118 |
| ALBI | On | 03/11/2016 | Index Future | | | 535.89600 | 535.89600 | 532.15900 | 532.15900 | | | 1,125,381,600.00 | 210 | 606 |
| ALBI | On | 02/02/2017 | Index Future | | | 546.43300 | 546.43300 | 542.61800 | 542.61800 | | | 0.00 | 0 | 0 |
| ALBI | On | 04/05/2017 | Index Future | | | 557.70600 | 557.70600 | 553.83300 | 553.83300 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 2,229,754,800.00 | 420 | 724 |
| Total For ALBI | | | | | | | | | | | | 2,229,754,800.00 | 420 | 724 |
| IGOV | On | 04/08/2016 | Index Future | | | 247.18900 | 247.18900 | 247.36200 | 247.36200 | | | 237,301,440.00 | 96 | 130 |
| IGOV | On | 03/11/2016 | Index Future | | | 251.90700 | 251.90700 | 252.08700 | 252.08700 | | | 141,067,920.00 | 56 | 968 |
| IGOV | On | 02/02/2017 | Index Future | | | 256.87500 | 256.87500 | 257.05600 | 257.05600 | | | 141,281,250.00 | 55 | 55 |
| IGOV | On | 04/05/2017 | Index Future | | | 262.18900 | 262.18900 | 262.38400 | 262.38400 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 519,650,610.00 | 207 | 1,153 |
| Total For IGOV | | | | | | | | | | | | 519,650,610.00 | 207 | 1,153 |
| ILBI | On | 04/08/2016 | Index Future | | | 669.83700 | 669.83700 | 670.40800 | 670.40800 | | | 0.00 | 0 | 0 |
| ILBI | On | 03/11/2016 | Index Future | | | 682.61400 | 682.61400 | 683.19700 | 683.19700 | | | 0.00 | 0 | 0 |
| ILBI | On | 02/02/2017 | Index Future | | | 696.06800 | 696.06800 | 696.66300 | 696.66300 | | | 0.00 | 0 | 149 |
| Total ILBI Future | | | | | | | | | | | | 0.00 | 0 | 149 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------|------------------|---------------|
| Total For ILBI | | | | | | | | | 0.00 | 0 | 149 | |
| Total for Index | | | | | | | | | 2,749,405,410.00 | 627 | 2,053 | |
| JIBAR f On 17/08/2016 | | Jibar Future | 7.35000 | 92.65000 | 7.35000 | 92.65000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/09/2016 | | Jibar Future | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | | 0.00 | 0 | 10 |
| JIBAR f On 19/10/2016 | | Jibar Future | 7.40000 | 92.60000 | 7.40000 | 92.60000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 16/11/2016 | | Jibar Future | 7.43000 | 92.57000 | 7.43000 | 92.57000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 | | Jibar Future | 7.46000 | 92.54000 | 7.46000 | 92.54000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/02/2017 | | Jibar Future | 7.51000 | 92.49000 | 7.51000 | 92.49000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 | | Jibar Future | 7.55000 | 92.45000 | 7.55000 | 92.45000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 | | Jibar Future | 7.63000 | 92.37000 | 7.63000 | 92.37000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 | | Jibar Future | 7.66000 | 92.34000 | 7.66000 | 92.34000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 | | Jibar Future | 7.69000 | 92.31000 | 7.69000 | 92.31000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2018 | | Jibar Future | 7.72000 | 92.28000 | 7.72000 | 92.28000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/06/2018 | | Jibar Future | 7.98000 | 92.02000 | 7.98000 | 92.02000 | | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 10 | |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 10 | |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 10 | |
| 10Y ST On 17/12/2025 | | Interest Rate Swap | 98.01598 | 98.01598 | 98.62086 | 98.62086 | | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 | | Interest Rate Swap | 95.09843 | 95.09843 | 95.72871 | 95.72871 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 | | Interest Rate Swap | 93.86023 | 93.86023 | 94.51145 | 94.51145 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 | | Interest Rate Swap | 95.92633 | 95.92633 | 96.58755 | 96.58755 | | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 | |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 | |
| 1Y STN On 19/12/2016 | | Interest Rate Swap | 100.07456 | 100.07456 | 100.07495 | 100.07495 | | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 | | Interest Rate Swap | 100.03117 | 100.03117 | 100.03671 | 100.03671 | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 | | Interest Rate Swap | 99.68386 | 99.68386 | 99.69326 | 99.69326 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 | | Interest Rate Swap | 99.77885 | 99.77885 | 99.79500 | 99.79500 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | 0.00 | 0 | 0 | |
| Total For 1Y STND | | | | | | | | | 0.00 | 0 | 0 | |
| 2Y STN On 18/12/2017 | | Interest Rate Swap | 100.10179 | 100.10179 | 100.12765 | 100.12765 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 | | Interest Rate Swap | 99.43341 | 99.43341 | 99.46779 | 99.46779 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 | | Interest Rate Swap | 99.13150 | 99.13150 | 99.19226 | 99.19226 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | Interest Rate Swap | 99.22253 | 99.22253 | 99.32232 | 99.32232 | | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | 0.00 | 0 | 0 | |
| Total For 2Y STND | | | | | | | | | 0.00 | 0 | 0 | |
| 5Y STN On 17/12/2020 | | Interest Rate Swap | 98.19049 | 98.19049 | 98.51156 | 98.51156 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 | | Interest Rate Swap | 97.53060 | 97.53060 | 97.87698 | 97.87698 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 | | Interest Rate Swap | 96.83464 | 96.83464 | 97.20414 | 97.20414 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 | | Interest Rate Swap | 97.11273 | 97.11273 | 97.49981 | 97.49981 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|--------------------------|----------------------|----------------------|
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | | 13,524,975,137.02 | 91,658 | 1,074,310 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98928 | | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 11.25500 | 98.95816 | 11.25500 | 98.89930 | | | | 0.00 | 0 | 6,080,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 6,080,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 6,080,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.44002 | | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.98500 | 101.03000 | 9.98500 | 100.97622 | | | | 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 | 109.87600 | 10.00000 | 109.81800 | | | | 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 | 101.77331 | | | | 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 | 100.91333 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.86000 | 98.51929 | 9.86000 | 98.46777 | | 84,796,000,000,000.00 | | 0.00 | 8,600,000,000 | 4,610,000,000 |
| Total AB013 SPOT | | | | | | | | 14,796,000,000,000.00 | | 0.00 | 8,600,000,000 | 4,610,000,000 |
| Total For AB013 | | | | | | | | 14,796,000,000,000.00 | | 0.00 | 8,600,000,000 | 4,610,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.38978 | 100.00000 | 11.33465 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 102.20651 | 10.84000 | 102.14788 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 8.78513 | 100.00000 | 8.75038 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 104.67511 | 11.37000 | 104.61221 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 11.38986 | 100.00000 | 11.33474 | | | | 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 | 89.94013 | 11.81000 | 89.88326 | | | | 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 | 11.51108 | 100.00000 | 11.45538 | | | | 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 | 12.86663 | 100.00000 | 12.80436 | | | | 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 | 18.10533 | 100.00000 | 18.04880 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15517 | | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 9.17000 | 103.35359 | 9.17000 | 103.30324 | | | | 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 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.82000 | 118.52779 | 2.82000 | 279.77320 | | | | 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 | 101.48871 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76148 | | | | 0.00 | 10,000,000,000 | 25,900,000,000 |

| 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 ABFN08 SPOT | | | | | | | | | | 0.00 | 10,000,000,000 | 25,900,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 10,000,000,000 | 25,900,000,000 |
| ABFN08 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.17516 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.84468 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44183 | | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22210 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.98088 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.83974 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.88380 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.08939 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN16 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.84738 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.80500 | 101.26118 | 11.80500 | 102.08690 | | | | 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 | 99.41755 | | | | 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 | 100.92285 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | 102.29883 | | | | 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 | | | 8.87500 | 103.79247 | 8.87500 | 102.80696 | | | | 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 | 98.16370 | | | | 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 | 25.24800 | 100.00000 | 25.12582 | | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79296 | | | | 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 | 34.20321 | 100.00000 | 34.03770 | | | | 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 | 99.08935 | | | | 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 | 22.03258 | 100.00000 | 21.92596 | | | | 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 | 101.54132 | | | | 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 | 98.28458 | | | | 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 | 95.43965 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For ABK8 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.50353 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| Total ABK9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 5.73000 | 103.22983 | 5.73000 | 140.66938 | | | 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 | | | 5.73000 | 98.88109 | 5.73000 | 123.90053 | | | 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 | 9.26525 | 100.00000 | 9.23520 | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.23000 | 90.71240 | 6.23000 | 106.63467 | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 5.16533 | 100.00000 | 5.14856 | | | 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 | | | 6.76000 | 99.77942 | 6.76000 | 113.21041 | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.29429 | 100.00000 | 8.25199 | | | 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 | 86.84582 | | | 0.00 | 14,863,640 | 14,863,640 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 14,863,640 | 14,863,640 |
| Total For ABKS1 | | | | | | | | | 0.00 | 14,863,640 | 14,863,640 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.15000 | 186.56002 | 2.15000 | 186.51838 | | | 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 | 188.23681 | 2.17000 | 188.19459 | | | 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 | 201.41740 | 1.82000 | 201.37603 | | | 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 | | | 8.56625 | 88.50043 | 8.56625 | 88.47081 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.56625 | 88.50043 | 8.56625 | 88.47081 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26311 | | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | | 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 | 100.47940 | | | | 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 | 100.86163 | | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38250 | | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN60 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86000 | | | | 0.00 | 0 | 0 |
| Total ABN60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN60 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 2.71000 | 94.66955 | 2.71000 | 118.51881 | | | | 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 | | | 2.57000 | 101.19380 | 2.57000 | 174.04672 | | | | 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 | | | 2.43000 | 114.90857 | 2.43000 | 229.67228 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.50000 | | | | 0.00 | 0 | 0 |
| Total ABN66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN66 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 10.02000 | 92.55699 | 10.02000 | 92.50809 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 111.77000 | | | | 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 | 101.69825 | | | | 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 | 106.89000 | | | | 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 | 120.34500 | | | | 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 | 106.87072 | 9.63000 | 106.81581 | | | | 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 | 110.84000 | | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.14000 | 103.51731 | 10.14000 | 103.46137 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 9.36000 | 92.63651 | 9.36000 | 92.59021 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ABN86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.68500 | 100.09376 | 10.68500 | 100.03684 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN88 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23000 | | | | 0.00 | 0 | 0 |
| Total ABN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN88 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.26302 | | | | 0.00 | 870,400,000 | 217,600,000 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 870,400,000 | 217,600,000 |
| Total For ABN91 | | | | | | | | | | 0.00 | 870,400,000 | 217,600,000 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02383 | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total ABN92 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For ABN92 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.78000 | 105.36696 | 8.78000 | 105.31776 | | | | 0.00 | 0 | 260,000,000 |
| Total ABS10 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For ABS10 | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.83500 | 101.49784 | 9.83500 | 101.44460 | | | | 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 | | | 9.60500 | 100.96484 | 9.60500 | 100.91338 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 10.06500 | 100.44891 | 10.06500 | 100.39532 | | | | 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 | | | 9.72500 | 100.66418 | 9.72500 | 100.61224 | | | | 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 | | | 10.03000 | 101.01428 | 10.03000 | 100.96056 | | | | 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 | | | 10.98500 | 98.98883 | 10.98500 | 98.93131 | | | | 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 | | | 10.98500 | 100.18975 | 10.98500 | 100.13154 | | | | 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 ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.50500 | 97.30755 | 9.50500 | 97.25819 | | 71,287,500,000,000.00 | 7,500,000,000 | 4,630,000,000 | |
| Total ABS6 SPOT | | | | | | | | 71,287,500,000,000.00 | 7,500,000,000 | 4,630,000,000 | |
| Total For ABS6 | | | | | | | | 71,287,500,000,000.00 | 7,500,000,000 | 4,630,000,000 | |
| ABS7 On 11/09/2026 Spot Bond | | | 10.93500 | 90.60690 | 10.93500 | 90.55448 | | 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 | 12.16490 | 100.00000 | 12.11141 | | 0.00 | 0 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS7/R186 | | | | | | | | 0.00 | 0 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.01000 | 218.32277 | 3.01000 | 276.54037 | | 0.00 | 0 | 0 | |
| Total ABSI2 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABSI2 | | | | | | | | 0.00 | 0 | 0 | |
| ABSI3 On 31/01/2017 Spot Bond | | | 2.95000 | 135.75777 | 2.95000 | 138.74880 | | 0.00 | 0 | 0 | |
| Total ABSI3 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABSI3 | | | | | | | | 0.00 | 0 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.23000 | 139.70839 | 2.23000 | 142.48236 | | 0.00 | 0 | 0 | |
| Total ABSI4 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABSI4 | | | | | | | | 0.00 | 0 | 0 | |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.02817 | 100.00000 | 0.02802 | | 0.00 | 0 | 0 | |
| Total ACIF1U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ACIF1U | | | | | | | | 0.00 | 0 | 0 | |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 23.39007 | 100.00000 | 23.27688 | | 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 | 81.75274 | | 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 | 100.02611 | | 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 | 100.02611 | | 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 | 100.02622 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02622 | | | | 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 | 100.02598 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14010 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16888 | | | | 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 | 101.18043 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.15721 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10520 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2019 Spot Bond | | | 9.81500 | 101.70835 | 9.81500 | 101.68808 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL11€ 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 |
| ACL12 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 |
| ACL12€ On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.01711 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 223.21235 | | | | 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 | 223.30012 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.12833 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL130 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL130 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL131 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56145 | | | | 0.00 | 0 | 0 |
| Total ACL131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL131 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL132 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL132 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL133 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85373 | | | | 0.00 | 0 | 0 |
| Total ACL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL133 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL134 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14656 | | | | 0.00 | 0 | 0 |
| Total ACL134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL134 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL135 On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total ACL135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL135 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59177 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35550 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.13184 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44124 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL15€ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11116 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07041 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161On 20/03/2022 Spot Bond | | | 10.23000 | 103.78409 | 10.23000 | 103.72783 | | | | 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 | 105.02160 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167On 20/06/2019 Spot Bond | | | 9.93500 | 100.85220 | 9.93500 | 100.79878 | | | | 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 | 101.10758 | | | | 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 | 127.45673 | 1.75000 | 127.43104 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09944 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.12852 | | | | 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 | 101.07033 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19941 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71370 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.73954 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44840 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.12252 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08714 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13638 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.15148 | | | | 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 | 101.15506 | | | | 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 | 101.15506 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22154 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10520 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21224 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.01177 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22154 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.46400 | | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.17484 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.17484 | | | | 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 | 159.56941 | | | | 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 | 160.72598 | | | | 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 | 101.03895 | | | | 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 | 101.69380 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06097 | | | | 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 | 99.25277 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 91.98396 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04816 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04702 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.11789 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.77915 | | | | 0.00 | 0 | 0 |
| 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 | 100.18349 | | | | 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 | 100.18088 | | | | 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 | 101.11322 | | | | 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 | 101.09578 | | | | 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 | 101.43491 | | | | 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 | 32.97212 | 100.00000 | 32.81256 | | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.82737 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.54150 | | | | 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 | 28.29164 | 100.00000 | 28.15474 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AER01U On 18/11/2016 Spot Bond | | | 100.00000 | 96.33508 | 100.00000 | 95.83333 | | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 17.51328 | 100.00000 | 17.42853 | | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 3.81163 | 100.00000 | 3.79319 | | | | 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 | 100.37698 | | | | 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 | 100.38906 | | | | 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 | 100.42926 | | | | 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 | 100.36493 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.36896 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| Total AHF3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.46946 | | | 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 | 100.44940 | | | 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 | 100.61325 | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55347 | | | 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 | 40.01386 | 100.00000 | 39.80777 | | | 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 | 11.88132 | 100.00000 | 11.82012 | | | 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 | 11.04240 | 100.00000 | 12.32725 | | | 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 | 8.99403 | 100.00000 | 10.04026 | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total AIG2U SPOT | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For AIG2U | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| AIR01 On 15/03/2019 Spot Bond | | | 9.46500 | 101.28527 | 9.46500 | 101.23438 | | 0.00 | 0 | 320,000,000 | |
| Total AIR01 SPOT | | | | | | | | 0.00 | 0 | 320,000,000 | |
| Total For AIR01 | | | | | | | | 0.00 | 0 | 320,000,000 | |
| AIR02 On 30/04/2023 Spot Bond | | | 10.29500 | 109.63990 | 10.29500 | 109.57977 | | 0.00 | 0 | 120,000,000 | |
| Total AIR02 SPOT | | | | | | | | 0.00 | 0 | 120,000,000 | |
| Total For AIR02 | | | | | | | | 0.00 | 0 | 120,000,000 | |
| AIR04 On 29/05/2024 Spot Bond | | | 9.76000 | 98.91393 | 9.76000 | 98.86271 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 14.46660 | 100.00000 | 14.40264 | | | | 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 | | | 10.55500 | 97.80211 | 10.55500 | 97.74744 | | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 2.82500 | 177.52592 | 2.82500 | 177.47981 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.36780 | | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91072 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96905 | | | | 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 | 99.85980 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 40.00316 | 100.00000 | 39.80958 | | | | 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 | 38.90123 | 100.00000 | 38.71298 | | | | 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 | 10.35379 | 100.00000 | 10.30369 | | | | 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 | 10.35379 | 100.00000 | 10.30369 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 4.32504 | 100.00000 | 4.31281 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.05194 | 100.00000 | 0.05183 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57086 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98879 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 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 | 101.07039 | | | | 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 | 100.55536 | | | | 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 | 99.81000 | | | | 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 | 115.16181 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 2.68000 | 249.03238 | 2.68000 | 248.96959 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN024 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.51357 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 91.62850 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.79549 | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total For ASN036 | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| ASN03: On 07/12/2033 Spot Bond | | | 2.69500 | 175.06704 | 2.69500 | 221.75389 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99578 | | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 24/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93781 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48206 | | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37509 | | | | 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 | 100.28798 | | | | 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 | 100.02918 | | | | 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 | 100.02396 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For ASN061 | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| ASN06: On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.04867 | | | | 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 | 101.51747 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12553 | | | | 0.00 | 2,686,000,000 | 2,686,000,000 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 2,686,000,000 | 2,686,000,000 |
| Total For ASN068 | | | | | | | | | | 0.00 | 2,686,000,000 | 2,686,000,000 |
| ASN06: On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85887 | | | | 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 | 87.37351 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| 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 | 101.25710 | | | | 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 | 101.08175 | | | | 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 | 101.34465 | | | | 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 | 100.40250 | | | | 0.00 | 0 | 57,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 57,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 57,000,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70280 | | | | 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 | 100.89814 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62358 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31035 | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total For ASN092 | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| ASN092 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 |
| ASN094 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.80697 | | | | 0.00 | 370,000,000 | 185,000,000 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 370,000,000 | 185,000,000 |
| Total For ASN096 | | | | | | | | | | 0.00 | 370,000,000 | 185,000,000 |
| ASN096 On 17/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74292 | | | | 0.00 | 0 | 0 |
| Total ASN098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN098 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN098 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 63.94953 | | | | 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 | 101.58207 | | | | 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 | 101.11102 | | | | 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 | 101.43817 | | | | 0.00 | 520,000,000 | 260,000,000 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 520,000,000 | 260,000,000 |
| Total For ASN113 | | | | | | | | | | 0.00 | 520,000,000 | 260,000,000 |
| 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 |
| 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 | 100.14595 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN120 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.40673 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09077 | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.79540 | | | 0.00 | 182,000,000 | 182,000,000 |
| Total ASN128 SPOT | | | | | | | | | 0.00 | 182,000,000 | 182,000,000 |
| Total For ASN128 | | | | | | | | | 0.00 | 182,000,000 | 182,000,000 |
| ASN128 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.79239 | | | 0.00 | 182,000,000 | 182,000,000 |
| Total ASN129 SPOT | | | | | | | | | 0.00 | 182,000,000 | 182,000,000 |
| Total For ASN129 | | | | | | | | | 0.00 | 182,000,000 | 182,000,000 |
| ASN129 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76682 | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54004 | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.52781 | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.39515 | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 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 |
| ASN135 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 72.65851 | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | 0.00 | 0 | 0 |
| ASN136 On 31/01/2022 Spot Bond | | | 2.96000 | 137.33961 | 2.96000 | 137.30307 | | 1,302,400,000,000.00 | 0.00 | 440,000,000 | 220,000,000 |
| Total ASN137 SPOT | | | | | | | | 1,302,400,000,000.00 | 0.00 | 440,000,000 | 220,000,000 |
| Total For ASN137 | | | | | | | | 1,302,400,000,000.00 | 0.00 | 440,000,000 | 220,000,000 |
| ASN137 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.11879 | | | 0.00 | 0 | 0 |
| Total ASN138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN138 | | | | | | | | | 0.00 | 0 | 0 |
| ASN138 On 30/03/2021 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 ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 74.36798 | | | | 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 | 101.08198 | | | | 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 | 101.13490 | | | | 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 | 99.94770 | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.94770 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.64056 | | | | 0.00 | 0 | 0 |
| Total ASN148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN148 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 3.00500 | 137.02770 | 3.00500 | 136.99088 | | | | 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 | 94.64432 | | | | 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 | 101.61526 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For ASN152 | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| ASN15: On 31/03/2031 Spot Bond | | | 3.47000 | 91.78415 | 3.47000 | 159.27606 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 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 |
| ASN156 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 |
| ASN157 On 14/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67932 | | | | 0.00 | 0 | 0 |
| Total ASN158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN158 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN158 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 |
| ASN351 On 20/12/2016 Spot Bond | | | 100.00000 | 75.52162 | 100.00000 | 75.22253 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN381 On 20/12/2017 Spot Bond | | | 100.00000 | 42.50234 | 100.00000 | 42.29666 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN391 On 20/12/2017 Spot Bond | | | 100.00000 | 42.57733 | 100.00000 | 42.37128 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN401 On 20/12/2017 Spot Bond | | | 100.00000 | 42.23989 | 100.00000 | 42.03548 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN431 On 10/03/2017 Spot Bond | | | 100.00000 | 63.02801 | 100.00000 | 62.72302 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN491 On 19/09/2016 Spot Bond | | | 100.00000 | 90.43031 | 100.00000 | 89.99238 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN501 On 16/03/2018 Spot Bond | | | 100.00000 | 30.30035 | 100.00000 | 30.15373 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN551 On 29/12/2016 Spot Bond | | | 100.00000 | 88.45409 | 100.00000 | 88.03882 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total ASN55U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 2.51149 | 100.00000 | 2.49934 | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| ASN89I On 02/10/2018 Spot Bond | | | 100.00000 | 22.19184 | 100.00000 | 22.08445 | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16528 | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85304 | | | 0.00 | 0 | 3,000,000,000 |
| Total BAW10 SPOT | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For BAW10 | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.33000 | 104.22279 | 9.33000 | 104.17088 | | | 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 | 100.61050 | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13286 | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.77217 | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 10.68500 | 97.71545 | 10.68500 | 97.65988 | | 5,026,224,000,000.00 | | 470,400,000 | 6,117,600,000 |
| Total BAW19 SPOT | | | | | | | | 5,026,224,000,000.00 | | 470,400,000 | 6,117,600,000 |
| Total For BAW19 | | | | | | | | 5,026,224,000,000.00 | | 470,400,000 | 6,117,600,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 10.30500 | 99.09653 | 10.30500 | 99.04241 | | 0.00 | 0 | 0 | 180,000,000 |
| Total BAW21 SPOT | | | | | | | | 0.00 | 0 | 0 | 180,000,000 |
| Total For BAW21 | | | | | | | | 0.00 | 0 | 0 | 180,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.31655 | 9.30000 | 103.26551 | | 0.00 | 0 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | 0.00 | 0 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.43816 | | 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 BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 34.39674 | 100.00000 | 34.23029 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.01062 | | | | 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 | | | 9.32000 | 104.01060 | 9.32000 | 103.95883 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10378 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.28890 | 100.56965 | 12.28890 | 100.39940 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA16 On 30/09/2016 Spot Bond | | | 10.81880 | 100.30533 | 10.81880 | 100.86081 | | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18847 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24031 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24031 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 12.41989 | 99.80643 | 12.41989 | 99.95368 | | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 12.09500 | 100.42127 | 12.09500 | 100.13085 | | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02281 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/09/2017 Spot Bond | | | 12.02000 | 87.21681 | 12.02000 | 98.99087 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06353 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/03/2018 Spot Bond | | | 11.80500 | 85.11752 | 11.80500 | 98.73753 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03659 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05871 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05871 | | | | 0.00 | 2,116,000,000 | 2,116,000,000 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 2,116,000,000 | 2,116,000,000 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 2,116,000,000 | 2,116,000,000 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.80091 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05904 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.24257 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05904 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02842 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02842 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.05915 | | | | 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 | 100.90405 | | | | 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 | 101.10547 | | | | 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 | 101.13440 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/12/2016 Spot Bond | | | 15.82925 | 101.35497 | 15.82925 | 101.17998 | | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/03/2017 Spot Bond | | | 14.67139 | 101.06741 | 14.67139 | 101.09470 | | | | 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 | 101.34639 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.34621 | | | | 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 | 101.34630 | | | | 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 | 101.39017 | | | | 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 | 101.19173 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1I On 31/12/2016 Spot Bond | | | 100.00000 | 71.01167 | 100.00000 | 70.73643 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1I On 30/06/2035 Spot Bond | | | 100.00000 | 20.34592 | 100.00000 | 20.24746 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2I On 30/06/2035 Spot Bond | | | 100.00000 | 18.51708 | 100.00000 | 18.42747 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3I On 30/06/2035 Spot Bond | | | 100.00000 | 11.43030 | 100.00000 | 11.37499 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4I On 30/06/2035 Spot Bond | | | 100.00000 | 11.43030 | 100.00000 | 11.37499 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 13.81977 | 100.00000 | 13.75290 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.97459 | 100.00000 | 11.91665 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC103L On 12/08/2016 Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.33333 | | | | 0.00 | 0 | 0 |
| Total BC103U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC103U | | | | | | | | | | 0.00 | 0 | 0 |
| BC105L On 02/09/2016 Spot Bond | | | 100.00000 | 96.48414 | 100.00000 | 95.99684 | | | | 0.00 | 0 | 0 |
| Total BC105U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC105U | | | | | | | | | | 0.00 | 0 | 0 |
| BC107L On 29/07/2016 Spot Bond | | | 100.00000 | 98.38275 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total BC107U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC107U | | | | | | | | | | 0.00 | 0 | 0 |
| BC108L On 28/10/2016 Spot Bond | | | 100.00000 | 83.35519 | 100.00000 | 82.98636 | | | | 0.00 | 0 | 0 |
| Total BC108U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC108U | | | | | | | | | | 0.00 | 0 | 0 |
| BC109L On 24/08/2016 Spot Bond | | | 100.00000 | 94.80519 | 100.00000 | 94.31525 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total BC109U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC109U | | | | | | | | | 0.00 | 0 | 0 |
| BC110L On 15/09/2016 Spot Bond | | | 100.00000 | 89.68059 | 100.00000 | 89.24205 | | | 0.00 | 0 | 0 |
| Total BC110U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC110U | | | | | | | | | 0.00 | 0 | 0 |
| BC111L On 28/10/2016 Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.75221 | | | 000,000,000,000,000.00 | 50,000,000,000 | 37,500,000,000 |
| Total BC111U SPOT | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 37,500,000,000 |
| Total For BC111U | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 37,500,000,000 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27830 | | | 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 | 100.60793 | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ08 On 14/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78340 | | | 0.00 | 0 | 0 |
| Total BCJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ08 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18733 | | | 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 | 100.49571 | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 15.11455 | 100.00000 | 15.04141 | | | 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 | 15.11455 | 100.00000 | 15.04141 | | | 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 | | | 2.12000 | 102.14260 | 2.12000 | 193.75363 | | | 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 | | | 8.75500 | 91.41573 | 8.75500 | 164.26100 | | | 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 | | | 8.75500 | 92.73445 | 8.75500 | 164.74956 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.14000 | 95.13482 | 9.14000 | 95.08837 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.55500 | 100.32474 | 8.55500 | 100.27908 | | | | 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 | 10.24625 | 100.00000 | 10.19666 | | | | 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 | 8.86681 | 100.00000 | 8.82390 | | | | 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 | 8.86681 | 100.00000 | 8.82390 | | | | 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 | 9.40659 | 100.00000 | 9.36107 | | | | 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 | 0.00006 | 100.00000 | 0.00006 | | | | 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 | 12.58528 | 100.00000 | 12.52438 | | | | 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 | 17.38331 | 100.00000 | 17.29918 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A1 On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A2 On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02255 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG32A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24052 | | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A: On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02309 | | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02471 | | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02687 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.39648 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.39648 | | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19472 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21424 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A: On 15/03/2017 Spot Bond | | | 8.82000 | 103.36715 | 8.82000 | 103.31868 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30240 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37665 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 57.80141 | 100.00000 | 57.52170 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42YI On 15/03/2017 Spot Bond | | | 100.00000 | 57.80141 | 100.00000 | 57.52170 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 103.15334 | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total For BGL01 | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| BGL02 On 19/11/2019 Spot Bond | | | 11.56500 | 100.27807 | 11.56500 | 100.21681 | | | | 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 | 99.91568 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.45500 | 90.80470 | 11.45500 | 95.95198 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2025 Spot Bond | | | 11.58500 | 103.48625 | 11.58500 | 103.93878 | | | | 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 | 101.69608 | | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2027 Spot Bond | | | 12.06000 | 103.41177 | 12.06000 | 103.79639 | | | | 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 | 101.80022 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 11.58500 | 103.33467 | 11.58500 | 103.27144 | | | | 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 | 99.90680 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 11.96500 | 105.75940 | 11.96500 | 104.62874 | | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR02 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.67781 | | | | 0.00 | 0 | 0 |
| Total BGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.83753 | | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57354 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53865 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 9.23500 | 99.88233 | 9.23500 | 99.83306 | | | | 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 |
| BLG1A1 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.23114 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR18 On 17/12/2016 Spot Bond | | | 100.00000 | 89.71810 | 100.00000 | 89.17104 | | | | 0.00 | 0 | 0 |
| Total BSR18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR18U | | | | | | | | | | 0.00 | 0 | 0 |
| BTC097 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95583 | | | | 0.00 | 0 | 0 |
| Total BTC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC097 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC103 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70029 | | | | 0.00 | 0 | 0 |
| Total BTC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC103 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC104 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.55432 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BTC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC105 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC112 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79228 | | | | 0.00 | 0 | 0 |
| Total BTC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC112 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC115 On 04/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.63289 | | | | 0.00 | 0 | 0 |
| Total BTC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC115 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC118 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30539 | | | | 0.00 | 0 | 0 |
| Total BTC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC118 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC119 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93715 | | | | 0.00 | 0 | 0 |
| Total BTC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC119 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC122 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93713 | | | | 0.00 | 0 | 0 |
| Total BTC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC122 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC124 On 11/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.45713 | | | | 0.00 | 0 | 0 |
| Total BTC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC124 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC126 On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.57885 | | | | 0.00 | 0 | 0 |
| Total BTC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC126 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC127 On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48996 | | | | 0.00 | 0 | 0 |
| Total BTC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC127 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC128 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.58076 | | | | 0.00 | 0 | 0 |
| Total BTC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC128 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC129 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.60034 | | | | 0.00 | 0 | 0 |
| Total BTC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC129 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC130 On 29/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.43381 | | | | 0.00 | 0 | 0 |
| Total BTC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC130 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC131 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.28702 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total BTC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC131 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC131 On 08/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.57309 | | | | 0.00 | 0 | 0 |
| Total BTC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC132 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC132 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.82366 | | | | 0.00 | 0 | 0 |
| Total BTC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC133 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC133 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.69087 | | | | 0.00 | 0 | 0 |
| Total BTC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC134 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 87.51999 | 100.00000 | 87.10716 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92494 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95401 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12557 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88191 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 31.52552 | 100.00000 | 31.37296 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL08 On 02/11/2016 Spot Bond | | | 10.02000 | 104.46890 | 10.02000 | 104.41296 | | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.00229 | | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.50500 | 97.37823 | 15.50500 | 97.29923 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|--------------------|
| 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 | 101.64483 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 13.30500 | 96.46960 | 13.30500 | 96.40208 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 9.23000 | 102.13107 | 9.23000 | 102.08099 | | 156,910,000,000,000.00 | 17,000,000,000 | 9,000,000,000 | |
| Total CBL16 SPOT | | | | | | | | 156,910,000,000,000.00 | 17,000,000,000 | 9,000,000,000 | |
| Total For CBL16 | | | | | | | | 156,910,000,000,000.00 | 17,000,000,000 | 9,000,000,000 | |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.78768 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 13.30500 | 99.45074 | 13.30500 | 99.38039 | | | 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 | 96.51580 | | | 0.00 | 0 | 110,000,000 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.28500 | 96.60539 | 10.28500 | 96.55275 | | | 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 | 102.04155 | | | 0.00 | 560,000,000 | 140,000,000 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 560,000,000 | 140,000,000 |
| Total For CBL23 | | | | | | | | | 0.00 | 560,000,000 | 140,000,000 |
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.99971 | | | 0.00 | 290,000,000 | 145,000,000 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 290,000,000 | 145,000,000 |
| Total For CBL24 | | | | | | | | | 0.00 | 290,000,000 | 145,000,000 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85278 | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 10.58500 | 104.60415 | 10.58500 | 104.54554 | | 8,468,000,000,000.00 | 800,000,000 | 200,000,000 | |
| Total CBL26 SPOT | | | | | | | | 8,468,000,000,000.00 | 800,000,000 | 200,000,000 | |
| Total For CBL26 | | | | | | | | 8,468,000,000,000.00 | 800,000,000 | 200,000,000 | |
| CCT01 On 23/06/2023 Spot Bond | | | 10.66000 | 110.56677 | 10.66000 | 110.50404 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.71500 | 106.35062 | 10.71500 | 106.28998 | | | | 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 | | | 10.73500 | 106.63111 | 10.73500 | 106.57053 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.90451 | | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.13412 | | | | 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 | 110.85920 | 10.00000 | 110.80150 | | | | 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 | 100.55576 | | | | 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 | 101.21296 | | | | 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 | 100.24311 | | | | 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 | 20.97152 | 100.00000 | 26.08754 | | | | 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 | 32.86748 | 100.00000 | 32.70843 | | | | 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 | 30.64958 | 100.00000 | 30.50126 | | | | 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 | 100.68824 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR22 On 08/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86361 | | | | 0.00 | 0 | 0 |
| Total CGR22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR22 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.82332 | | | | 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 | 99.80696 | | | | 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 | 101.12319 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR26 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89984 | | | | 0.00 | 0 | 0 |
| Total CGR26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR26 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92632 | | | | 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 | 100.95705 | | | | 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 | 100.99270 | | | | 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 | 101.81610 | | | | 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 | 101.94643 | | | | 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 | 20.02481 | 100.00000 | 19.89997 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | 100.00000 | 20.09739 | 100.00000 | 8.77916 | | | | 0.00 | 0 | 1,900,000,000 |
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 1,900,000,000 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 1,900,000,000 |
| CIG11 On 29/07/2020 Spot Bond | | | 100.00000 | 4.00640 | 100.00000 | 3.97124 | | | | 0.00 | 0 | 14,700,000,000 |
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 14,700,000,000 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 14,700,000,000 |
| CIG12 On 29/07/2021 Spot Bond | | | 100.00000 | 1.78062 | 100.00000 | 1.76500 | | | | 0.00 | 0 | 17,900,000,000 |
| Total CIG12 SPOT | | | | | | | | | | 0.00 | 0 | 17,900,000,000 |
| Total For CIG12 | | | | | | | | | | 0.00 | 0 | 17,900,000,000 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 100.91539 | 10.11000 | 100.86132 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 133.54515 | 2.76000 | 133.51076 | | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.29780 | | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 131.08930 | 3.14000 | 133.53263 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 31/08/2016 Spot Bond | | | 8.25000 | 103.49340 | 8.25000 | 103.44693 | | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN194 On 13/09/2021 Spot Bond | | | 2.93000 | 140.51615 | 2.93000 | 134.10452 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2016 Spot Bond | | | 2.40000 | 139.03159 | 2.40000 | 132.69126 | | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.51606 | | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 17/10/2016 Spot Bond | | | 9.28000 | 102.33465 | 9.28000 | 102.28360 | | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.33146 | | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.33146 | | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN220 On 20/10/2016 Spot Bond | | | 9.33000 | 102.30881 | 9.33000 | 102.25754 | | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 9.33000 | 102.30881 | 9.33000 | 102.25754 | | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 09/12/2016 Spot Bond | | | 9.38000 | 101.04226 | 9.38000 | 100.99199 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15172 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25166 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.88988 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78600 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2019 Spot Bond | | | 13.50000 | 95.42243 | 13.50000 | 95.35396 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2019 Spot Bond | | | 9.35000 | 104.15075 | 9.35000 | 104.09848 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20189 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08294 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23323 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23323 | | | | 0.00 | 658,000,000 | 658,000,000 |

| 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 CLN259 SPOT | | | | | | | | | | 0.00 | 658,000,000 | 658,000,000 |
| Total For CLN259 | | | | | | | | | | 0.00 | 658,000,000 | 658,000,000 |
| CLN26(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23323 | | | | 0.00 | 1,326,000,000 | 1,326,000,000 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 1,326,000,000 | 1,326,000,000 |
| Total For CLN260 | | | | | | | | | | 0.00 | 1,326,000,000 | 1,326,000,000 |
| CLN26(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05651 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 26/03/2019 Spot Bond | | | 9.73500 | 103.21755 | 9.73500 | 103.16425 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34583 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.72811 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23888 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.08198 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21368 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73234 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.95428 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30383 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN28(On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77907 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.96480 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.82743 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11721 | | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03233 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.17714 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87512 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02261 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89252 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21797 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87519 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15025 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93972 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 165.48048 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84396 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 165.58964 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 164.82517 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 165.39683 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.14964 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 11.30000 | 94.33029 | 11.30000 | 94.27396 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.82000 | 95.80770 | 11.82000 | 95.74793 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90414 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.23537 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.10706 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20676 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02626 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 102.24431 | 8.80500 | 102.22540 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20848 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14829 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16574 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.23297 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17504 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.26801 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90414 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 143.75296 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02989 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40368 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90859 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.31416 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04702 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.20040 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02880 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88634 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02170 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58801 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02433 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20569 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.02147 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 10.48000 | 104.26334 | 10.48000 | 104.20548 | | | | 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 | 101.09988 | | | | 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 | 99.83005 | | | | 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 | | | 12.62000 | 106.52528 | 12.62000 | 106.45445 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.82366 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 12.65000 | 100.25129 | 12.65000 | 100.18374 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.02000 | 104.98991 | 10.02000 | 104.93413 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.82366 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.18754 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 82.44075 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.08532 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.10509 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.10525 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93706 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 9.98500 | 103.27350 | 9.98500 | 103.21883 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79092 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.20410 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 101.71732 | 10.98000 | 101.65824 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 104.06699 | 11.00000 | 104.00644 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22110 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26731 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 12.41000 | 102.55975 | 12.41000 | 102.49265 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.32330 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.10496 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.19762 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16913 | | | | 0.00 | 800,000,000 | 1,400,000,000 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 1,400,000,000 |
| Total For CLN388 | | | | | | | | | | 0.00 | 800,000,000 | 1,400,000,000 |
| CLN388 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79352 | | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN390 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05876 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 86.30848 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.11090 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49107 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.19244 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.08370 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.03892 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.02827 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11079 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.23273 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85073 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85073 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.20615 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 84.46737 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11660 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.44895 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22116 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22696 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.45095 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.20955 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.42985 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26758 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.47693 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 20/09/2020 Spot Bond | | | 4.00000 | 101.48536 | 4.00000 | 100.31607 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.18309 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32561 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 44.64345 | 7.01000 | 45.23030 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.33720 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24278 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75936 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62657 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75936 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.78612 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58611 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25631 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.10680 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.56877 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.42712 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76156 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.88043 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.94955 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.16901 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83291 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.21538 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13490 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.90218 | | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN438 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.97436 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 107.99738 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.14475 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88167 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85696 | | | | 0.00 | 0 | 0 |
| Total CLN443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN443 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN443 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.97372 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 10.65500 | 104.72774 | 10.65500 | 104.66867 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22163 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.78172 | | | | 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 | 100.42017 | | | | 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 | 100.76577 | | | | 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 | 100.79157 | | | | 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 | 100.75502 | | | | 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 | | | 3.63000 | 132.77788 | 3.63000 | 132.73778 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 187.50878 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.14000 | 95.13482 | 9.14000 | 95.08837 | | | | 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 | | | 8.75500 | 37.35903 | 8.75500 | 164.26100 | | | | 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 | | | 8.75500 | 37.85190 | 8.75500 | 164.74956 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59246 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF03 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64821 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF04 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16331 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF05 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.09822 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF06 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11107 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59551 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF08 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12271 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20676 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03662 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08197 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.21943 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08191 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.12241 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88310 | | | 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 | 100.49472 | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | 0.00 | 0 | 0 |
| COJ02 On 15/09/2016 Spot Bond | | | 9.46000 | 104.80910 | 9.46000 | 104.77602 | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 9.32500 | 100.91583 | 9.32500 | 100.86559 | | | 0.00 | 0 | 1,928,259,900 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 1,928,259,900 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 1,928,259,900 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.03500 | 112.51970 | 10.03500 | 112.45951 | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.19500 | 106.01798 | 10.19500 | 105.96070 | | | 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 | | | 10.99500 | 104.04939 | 10.99500 | 103.98856 | | 9,455,700,000,000.00 | 860,000,000 | 430,000,000 | |
| Total COJ08 SPOT | | | | | | | | 9,455,700,000,000.00 | 860,000,000 | 430,000,000 | |
| Total For COJ08 | | | | | | | | 9,455,700,000,000.00 | 860,000,000 | 430,000,000 | |
| COJG0 On 09/06/2024 Spot Bond | | | 10.37000 | 100.52692 | 10.37000 | 100.47140 | | 0.00 | 0 | 160,000,000 | |
| Total COJG01 SPOT | | | | | | | | 0.00 | 0 | 160,000,000 | |
| Total For COJG01 | | | | | | | | 0.00 | 0 | 160,000,000 | |
| COT01 On 03/04/2023 Spot Bond | | | 10.54500 | 96.28847 | 10.54500 | 96.23441 | | 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 | | | 11.48500 | 95.24934 | 11.48500 | 95.19123 | | 0.00 | 0 | 350,000,000 | |
| Total COT02 SPOT | | | | | | | | 0.00 | 0 | 350,000,000 | |
| Total For COT02 | | | | | | | | 0.00 | 0 | 350,000,000 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.48500 | 88.59182 | 11.48500 | 88.53777 | | 0.00 | 0 | 0 | |
| Total COT03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COT03 | | | | | | | | 0.00 | 0 | 0 | |
| CPL003 On 28/02/2017 Spot Bond | | | | 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 CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL01L On 12/12/2019 Spot Bond | | | 100.00000 | 14.61579 | 100.00000 | 14.54507 | | | | 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 |
| 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 |
| CPL02L On 12/03/2020 Spot Bond | | | 100.00000 | 12.59520 | 100.00000 | 12.53425 | | | | 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 | 21.19342 | 100.00000 | 21.09086 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL04L On 26/08/2016 Spot Bond | | | 100.00000 | 96.65741 | 100.00000 | 96.16046 | | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05L On 30/10/2018 Spot Bond | | | 100.00000 | 20.56739 | 100.00000 | 20.46785 | | | | 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 | 23.83995 | 100.00000 | 23.72459 | | | | 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 | | | 11.96000 | 94.78772 | 11.96000 | 94.72790 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38L On 10/06/2018 Spot Bond | | | 100.00000 | 31.12112 | 100.00000 | 30.97051 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39L On 10/06/2018 Spot Bond | | | 100.00000 | 23.96433 | 100.00000 | 23.84836 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|--------------------|
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40I On 10/06/2018 Spot Bond | | | 100.00000 | 31.76048 | 100.00000 | 31.60679 | | | | 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 | | | 8.34500 | 100.77149 | 8.34500 | 100.72672 | | | 1,385,270,000,000.00 | | 166,000,000 | 166,000,000 |
| Total DENG44 SPOT | | | | | | | | | 1,385,270,000,000.00 | 166,000,000 | 166,000,000 | 166,000,000 |
| Total For DENG44 | | | | | | | | | 1,385,270,000,000.00 | 166,000,000 | 166,000,000 | 166,000,000 |
| DENG4 On 29/09/2017 Spot Bond | | | 6.86000 | 102.37382 | 6.86000 | 102.33629 | | | 0.00 | | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DENG5 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70794 | | | 0.00 | | 0 | 0 |
| Total DENG58 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DENG58 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95700 | | | 0.00 | | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DENG59 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DENG6 On 27/01/2017 Spot Bond | | | 8.75000 | 95.95163 | 8.75000 | 99.97609 | | | 0.00 | | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DENG61 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52173 | | | 0.00 | | 0 | 0 |
| Total DENG62 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DENG62 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38516 | | | 0.00 | | 0 | 0 |
| Total DENG63 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DENG63 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31392 | | | 0.00 | | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57895 | | | 0.00 | | 0 | 100,000,000 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 | 100,000,000 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 | 100,000,000 |
| DLTC12 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97768 | | | 0.00 | | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | 0.00 | 0 | 0 | 0 |
| DLTC13 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95372 | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|-------------------|
| Total DLTC13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC13 | | | | | | | | | 0.00 | 0 | 0 |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 55.86951 | 100.00000 | 44.74003 | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/09/2018 Spot Bond | | | 100.00000 | | 0.00000 | 101.40130 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 24/01/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.30785 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/06/2019 Spot Bond | | | 100.00000 | | 0.00000 | 101.23896 | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/12/2019 Spot Bond | | | 100.00000 | | 0.00000 | 62.44999 | | | 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 | | | 9.72500 | 98.49244 | 9.72500 | 98.44135 | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 9.65500 | 99.32595 | 9.65500 | 99.27451 | | | 0.00 | 0 | 18,800,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 18,800,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 18,800,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 14.65143 | 100.00000 | 14.58629 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 10.03000 | 104.21279 | 10.03000 | 104.15677 | | 24,072,000,000,000.00 | 2,400,000,000 | 1,594,800,000 | |
| Total DV23 SPOT | | | | | | | | 24,072,000,000,000.00 | 2,400,000,000 | 1,594,800,000 | |
| Total For DV23 | | | | | | | | 24,072,000,000,000.00 | 2,400,000,000 | 1,594,800,000 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.69010 | 100.00000 | 14.62479 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.69010 | 100.00000 | 14.62479 | | 0.00 | 0 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 10.07000 | 102.48951 | 10.07000 | 102.43420 | | 0.00 | 0 | 220,000,000 | |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 220,000,000 | |
| Total For DV24 | | | | | | | | 0.00 | 0 | 220,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.46411 | 9.69000 | 104.40982 | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.46411 | 9.69000 | 104.40982 | | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 10.95500 | 98.89642 | 10.95500 | 98.83847 | | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.65265 | 10.10000 | 104.59600 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.65265 | 10.10000 | 104.59600 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56487 | | | | 0.00 | 0 | 0 |
| Total DVC015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03186 | | | | 0.00 | 0 | 0 |
| Total DVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52783 | | | | 0.00 | 0 | 0 |
| Total DVC018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC018 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 01/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.36682 | | | | 0.00 | 0 | 0 |
| Total DVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60486 | | | | 0.00 | 0 | 0 |
| Total DVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.60552 | | | | 0.00 | 0 | 0 |
| Total DVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00044 | | | | 0.00 | 0 | 0 |
| Total DVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC022 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02886 | | | | 0.00 | 0 | 0 |
| Total DVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.21856 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|----------------------|--------------------|
| Total DVC024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC024 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.69811 | | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87469 | | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.47187 | | | | 0.00 | 25,000,000 | 25,000,000 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 25,000,000 | 25,000,000 |
| Total For DVF18 | | | | | | | | | | 0.00 | 25,000,000 | 25,000,000 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65441 | | | | 0.00 | 224,000,000 | 324,000,000 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 224,000,000 | 324,000,000 |
| Total For DVF19 | | | | | | | | | | 0.00 | 224,000,000 | 324,000,000 |
| E170 On 01/08/2020 Spot Bond | | | 8.62500 | 116.28137 | 8.62500 | 116.22802 | | | 147,608,936,550,000.00 | 17,114,079,600 | 8,584,460,800 | |
| Total E170 SPOT | | | | | | | | | 17,608,936,550,000.00 | 17,114,079,600 | 8,584,460,800 | |
| Total For E170 | | | | | | | | | 17,608,936,550,000.00 | 17,114,079,600 | 8,584,460,800 | |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 16.98702 | 100.00000 | 16.91233 | | | 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 | | | 9.62500 | 103.80491 | 9.62500 | 103.75189 | | | 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 | | | 9.78500 | 103.62004 | 9.78500 | 103.56626 | | | 0.00 | 0 | 0 | |
| Total ECN22 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ECN22 | | | | | | | | | 0.00 | 0 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 10.01000 | 103.53091 | 10.01000 | 103.47596 | | | 0.00 | 0 | 0 | |
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 2.93000 | 107.23455 | 2.93000 | 107.20620 | | | 0.00 | 0 | 0 | |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | 0 | |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total EFC03 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFC03 | | | | | | | | | 0.00 | 0 | 0 | |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 100.07381 | | | | 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 | 100.04042 | | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0CI On 28/10/2023 Spot Bond | | | 100.00000 | 16.71897 | 100.00000 | 16.63807 | | | | 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 | | | 2.41000 | 106.42092 | 2.41000 | 106.39573 | | | | 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 | 109.23320 | 2.25000 | 109.20828 | | | | 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 | | | 2.33000 | 131.01751 | 2.33000 | 130.98708 | | | | 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 | | | 2.29000 | 118.76479 | 2.29000 | 118.73744 | | | | 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 | | | 2.33000 | 117.47149 | 2.33000 | 117.44420 | | | | 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 | | | 2.28000 | 110.78476 | 2.28000 | 110.75925 | | | | 0.00 | 0 | 2,000,000,000 |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| EL36 On 31/01/2036 Spot Bond | | | 2.39000 | 106.86228 | 2.39000 | 106.83710 | | | | 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 | 109.23320 | 2.25000 | 109.20828 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 10.11500 | 101.62530 | 10.11500 | 101.57082 | | | | 0.00 | 0 | 100,000,000 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.85500 | 107.37218 | 9.85500 | 107.31605 | | | | 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 | | | 10.53500 | 99.95408 | 10.53500 | 99.89832 | | | | 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 | | | 10.74000 | 91.50516 | 10.74000 | 95.59207 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.00500 | 100.87982 | 11.00500 | 101.63471 | | | | 0.00 | 0 | 2,999,999,700 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,999,999,700 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,999,999,700 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.63500 | 98.97445 | 10.63500 | 99.79938 | | | | 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 | 101.57233 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18830 | | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86143 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86617 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.81235 | | | | 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 | 101.50746 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01L On 01/09/2018 Spot Bond | | | 100.00000 | 15.67565 | 100.00000 | 15.59979 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02L On 01/09/2019 Spot Bond | | | 100.00000 | 6.42075 | 100.00000 | 6.38967 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC1I On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63335 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95672 | | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2I On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.57938 | | | | 0.00 | 0 | 0 |
| Total EPFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2I On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.60616 | | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2I On 22/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66443 | | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2I On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95498 | | | | 0.00 | 0 | 0 |
| Total EPFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.96425 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.88833 | | | | 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 | | | 12.80500 | 96.63479 | 12.80500 | 96.56927 | | | | 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 | 98.64591 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08:On 04/10/2018 Spot Bond | | | 100.00000 | 23.08785 | 100.00000 | 22.97612 | | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93654 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.93972 | | | | 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 | 101.98376 | | | | 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 | 102.04472 | | | | 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 | 102.19300 | | | | 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 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.86639 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|-------------|-------------------|-----------------------|
| 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 | 101.79072 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.84324 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.79282 | | | | 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 | 101.77180 | | | | 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 | 101.86636 | | | | 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 | 101.93769 | | | | 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 | 101.90002 | | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.40500 | 103.97630 | 8.40500 | 103.92954 | | | | 0.00 | 0 | 42,878,130,300 |
| Total ES18 SPOT | | | | | | | | | | 0.00 | 0 | 42,878,130,300 |
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 42,878,130,300 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 102.65345 | 9.25000 | 102.60274 | | | | 0.00 | 0 | 0 |
| Total ES18/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.14000 | 104.39910 | 9.14000 | 104.34841 | | 245,128,402,000.00 | | | 26,819,300 | 5,027,370,000 |
| Total ES23 SPOT | | | | | | | | 245,128,402,000.00 | | | 26,819,300 | 5,027,370,000 |
| Total For ES23 | | | | | | | | 245,128,402,000.00 | | | 26,819,300 | 5,027,370,000 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.26551 | 10.00000 | 100.21236 | | | | 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 | | | 9.61500 | 91.69175 | 9.61500 | 91.64471 | | 17,307,000,000,000.00 | | | 1,800,000,000 | 12,929,493,600 |

| 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 ES26 SPOT | | | | | | | | | | 17,307,000,000,000.00 | 1,800,000,000 | 12,929,493,600 |
| Total For ES26 | | | | | | | | | | 17,307,000,000,000.00 | 1,800,000,000 | 12,929,493,600 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.64302 | 7.85000 | 102.59985 | | | | 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 | | | 10.15500 | 81.53176 | 10.25500 | 80.82002 | | | | 0.00 | 0 | 129,389,167,600 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 129,389,167,600 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 129,389,167,600 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.88182 | 7.50000 | 102.84066 | | | | 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 | | | 10.37500 | 85.58641 | 10.37500 | 85.53913 | | | | 0.00 | 0 | 64,151,824,700 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 64,151,824,700 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 64,151,824,700 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.32374 | 8.50000 | 102.27721 | | | | 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 | 101.37013 | | | | 0.00 | 0 | 7,500,000,000 |
| Total EXX01 SPOT | | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| Total For EXX01 | | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.63393 | | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 21.23089 | 100.00000 | 21.09853 | | | | 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 | 21.32710 | 100.00000 | 21.19414 | | | | 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 | 21.44956 | 100.00000 | 21.31583 | | | | 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 | 21.57201 | 100.00000 | 21.43752 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76134 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59828 | | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65730 | | | | 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 | 101.65418 | | | | 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 | 101.58909 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91345 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC23 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.64313 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC25 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.60791 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC27 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31666 | | | | 0.00 | 0 | 0 |
| Total FIFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC28 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.89171 | | | | 0.00 | 0 | 0 |
| Total FIFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC29 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25553 | | | | 0.00 | 0 | 0 |
| Total FIFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.18607 | 100.00000 | 0.18517 | | | | 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 | 0.18607 | 100.00000 | 0.18517 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 10.49284 | 100.00000 | 10.44206 | | | | 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 | 10.21717 | 100.00000 | 10.16773 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.16857 | | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.10037 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.28559 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.36353 | | | | 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 | | | 9.91500 | 98.06757 | 9.91500 | 98.01572 | | | | 0.00 | 0 | 385,604,900 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 385,604,900 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 385,604,900 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17207 | | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB10 On 25/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20542 | | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.54111 | | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.48457 | | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.81997 | | | | 0.00 | 500,000,000 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For FRB13 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.68500 | 97.58592 | 10.68500 | 99.10325 | | | | 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 | 102.87660 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.59376 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.76076 | | | | 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 | 11.64782 | 100.00000 | 11.59146 | | | | 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 | 100.62678 | | | | 0.00 | 510,000,000 | 255,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 510,000,000 | 255,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 510,000,000 | 255,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.88500 | 105.35461 | 11.88500 | 105.28816 | | | | 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 | 100.56203 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.60500 | 104.28218 | 10.60500 | 104.22330 | | | | 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 | 102.03178 | | | | 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 | | | 2.23000 | 141.56498 | 2.23000 | 142.48236 | | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.61000 | 120.06247 | 2.61000 | 283.39886 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.42500 | 114.00809 | 2.42500 | 121.16095 | | | | 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 | | | 3.48000 | 92.51985 | 3.48000 | 159.12030 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.19000 | 103.98632 | 3.19000 | 207.83303 | | | | 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 | | | 3.71500 | 92.94538 | 3.71500 | 93.36612 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.25000 | 73.89424 | 7.25000 | 73.38398 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 9.27000 | 48.20044 | 9.27000 | 47.31923 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.52000 | 46.79943 | 9.52000 | 45.89616 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC04 On 15/03/2017 Spot Bond | | | 100.00000 | 57.80141 | 100.00000 | 57.52170 | | | | 0.00 | 0 | 0 |
| Total FRC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05 On 13/10/2018 Spot Bond | | | 100.00000 | 22.71521 | 100.00000 | 22.57359 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC06 On 31/12/2017 Spot Bond | | | 100.00000 | 42.69733 | 100.00000 | 42.49071 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.90472 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27963 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.12852 | | | | 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 | 101.22386 | | | | 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 | 100.30073 | 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 | 100.30073 | 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 | 101.22154 | | | | 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 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 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 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17156 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30866 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 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 |
| FRC124 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20411 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | 6.00000 | 100.24163 | 6.00000 | 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 FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC126:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC127:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27019 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC128: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 |
| FRC129: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 |
| FRC130:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC131: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 |
| FRC132: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 |
| FRC133:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52871 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC134:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48819 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC135: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 |
| FRC136: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 FRC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC137: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 |
| FRC138: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 |
| FRC139: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 |
| FRC140: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 |
| FRC141: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 |
| FRC142:On 20/09/2017 Spot Bond | | | 100.09221 | 42.95164 | 100.09221 | 42.74362 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC143:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10750 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC144:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 106.43343 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC145:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20050 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC150:On 20/09/2017 Spot Bond | | | 5.76400 | 94.17879 | 5.76400 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC151:On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21216 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC152:On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12032 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.15172 | | | | 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 | 101.45930 | | | | 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 | 101.13428 | | | | 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 | 75.97867 | 13.22500 | 75.92496 | | | | 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 | 101.07855 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07971 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50023 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05344 | | | | 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 | | | 3.65500 | 106.55662 | 3.65500 | 110.20833 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16341 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16341 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91608 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90414 | | | | 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 | 101.16341 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10518 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.08307 | | | | 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 | 99.83165 | | | | 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 | 101.24089 | | | | 0.00 | 0 | 0 |
| 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 | 99.96281 | | | | 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 | 100.19873 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40136 | | | | 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 | 101.40020 | | | | 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 | 101.15186 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.15186 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71750 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC191: On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75046 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC192: On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.20733 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC195: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39004 | | | | 0.00 | 0 | 0 |
| 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 | 100.39004 | | | | 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 | 99.85258 | | | | 0.00 | 0 | 1,880,000,000 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 1,880,000,000 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 1,880,000,000 |
| FRC204: On 06/05/2017 Spot Bond | | | 8.75000 | 99.95296 | 8.75000 | 99.90596 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.13317 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206: On 20/09/2021 Spot Bond | | | 100.00000 | 11.63707 | 100.00000 | 11.58076 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207: On 20/09/2021 Spot Bond | | | 100.00000 | 10.76409 | 100.00000 | 10.71200 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 96.76232 | | | | 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 | 15.93386 | 100.00000 | 15.85675 | | | | 0.00 | 0 | 0 |
| FRC210(On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18660 | | | | 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 | 56.42341 | 100.00000 | 56.12579 | | | | 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 | 102.15942 | | | | 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 | 11.57517 | 100.00000 | 11.51916 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC213(On 07/11/2017 Spot Bond | | | 100.00000 | 45.65268 | 100.00000 | 47.53435 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214(On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.15938 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215(On 07/11/2017 Spot Bond | | | 100.00000 | 45.63510 | 100.00000 | 47.50945 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216(On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.15473 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217(On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05939 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC218(On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.95195 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC22(On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95454 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 31/01/2022 Spot Bond | | | 3.04000 | 136.78562 | 3.04000 | 136.74864 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.00176 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.97879 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.97879 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89562 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24539 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08425 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97098 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.20372 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90112 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 31/01/2022 Spot Bond | | | 3.90000 | 130.98868 | 3.90000 | 130.94722 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68086 | | | | 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 | 100.25311 | | | | 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 | 95.54141 | | | | 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 | 99.95495 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 96.20611 | | | | 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 | 101.46804 | | | | 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 | 102.47343 | | | | 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 | 94.81518 | | | | 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 | 94.40323 | | | | 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 | 100.75538 | | | | 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 | 99.53406 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.74806 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.60461 | | | | 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 | 96.35866 | | | | 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 | 82.32333 | | | | 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 | 99.78855 | | | | 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 | 80.41769 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40927 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03003 | | | | 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 | | | 3.57000 | 111.46140 | 3.57000 | 133.13947 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21677 | | | | 0.00 | 0 | 0 |
| Total FRC67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC67 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.62000 | 104.39383 | 3.62000 | 132.80463 | | | | 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 | | | 3.60000 | 102.61356 | 3.60000 | 132.93845 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC72 On 31/01/2017 Spot Bond | | | 3.41000 | 99.97379 | 3.41000 | 138.43587 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 3.48000 | 102.86904 | 3.48000 | 154.34790 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04389 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08193 | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.20984 | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38164 | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33756 | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | 0.00 | 0 | 0 |
| FRC94 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17864 | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | 0.00 | 0 | 0 |
| FRC96 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17748 | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.12108 | | | 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 | 21.64792 | 100.00000 | 21.54316 | | | 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 | 60.12736 | 100.00000 | 59.83639 | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRD111 On 08/11/2016 Spot Bond | | | 100.00000 | 98.92473 | 100.00000 | 98.39572 | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | 0.00 | 0 | 0 |
| FRD131 On 31/12/2019 Spot Bond | | | 100.00000 | 15.30411 | 100.00000 | 15.23004 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15432 | | | 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 | 102.37019 | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.96059 | | | 0.00 | 0 | 300,000,000 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRJ19 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.55204 | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.99514 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.27218 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 3.63139 | 100.00000 | 3.61744 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 3.63139 | 100.00000 | 3.61744 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 15/01/2024 Spot Bond | | | 2.14800 | 85.36014 | 2.14800 | 114.44805 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 2.51000 | 110.58783 | 2.51000 | 119.84300 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS102 On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28391 | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | 10.38000 | 100.33472 | 10.38000 | 100.27885 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | 10.38000 | 100.33472 | 10.38000 | 100.27885 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 2.65000 | 107.84713 | 2.65000 | 117.05849 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 2.63000 | 223.72087 | 2.63000 | 223.66509 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 2.62000 | 117.67783 | 2.62000 | 117.64864 | | | 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 | | | 2.66000 | 222.83645 | 2.66000 | 222.78054 | | | 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 | 100.11217 | | | 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 | | | 2.91000 | 116.73389 | 2.91000 | 116.70312 | | | 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 | | | 2.81500 | 113.90448 | 2.81500 | 113.87504 | | | 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 | | | 2.81500 | 113.90448 | 2.81500 | 113.87504 | | | 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 | | | 2.78000 | 121.52225 | 2.78000 | 219.28446 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS12 On 07/12/2033 Spot Bond | | | 2.83000 | 217.90415 | 2.83000 | 217.84748 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2025 Spot Bond | | | 2.44000 | 105.97555 | 2.44000 | 105.95031 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 07/12/2033 Spot Bond | | | 2.86000 | 171.30825 | 2.86000 | 216.99076 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2038 Spot Bond | | | 3.72500 | 98.17396 | 3.72500 | 98.07295 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/03/2028 Spot Bond | | | 3.18000 | 104.12792 | 3.18000 | 163.87123 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2038 Spot Bond | | | 3.54000 | 88.24421 | 3.54000 | 101.05956 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/03/2028 Spot Bond | | | 3.17000 | 104.25817 | 3.17000 | 164.03241 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 11/11/2016 Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 3.23000 | 163.11402 | 3.23000 | 163.06812 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 3.37000 | 202.72912 | 3.37000 | 203.03714 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 80.95733 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.47000 | 88.95019 | 3.47000 | 102.21830 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS135 On 31/01/2038 Spot Bond | | | 3.72500 | 85.29214 | 3.72500 | 98.07295 | | | 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 | | | 3.25000 | 92.02371 | 3.25000 | 105.96611 | | | 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 | | | 3.04000 | 166.18950 | 3.04000 | 166.14443 | | | 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 | | | 3.14000 | 209.24770 | 3.14000 | 209.18979 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS139 On 08/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87782 | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS140 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.94553 | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | 0.00 | 0 | 0 |
| FRS141 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 106.26671 | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.17000 | 164.07806 | 3.17000 | 164.03241 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.17000 | 164.07806 | 3.17000 | 164.03241 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 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 |
| FRS145 On 31/03/2028 Spot Bond | | | 3.46000 | 95.65220 | 3.46000 | 159.43201 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2025 Spot Bond | | | 3.21000 | 114.06950 | 3.21000 | 114.03760 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS147 On 31/01/2022 Spot Bond | | | 2.74000 | 138.87634 | 2.74000 | 138.84100 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 83.83700 | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 3.52000 | 158.25704 | 3.52000 | 158.49897 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 3.56000 | 157.61068 | 3.56000 | 157.88048 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/01/2025 Spot Bond | | | 3.18000 | 114.33285 | 3.18000 | 114.30107 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 3.53000 | 157.97073 | 3.53000 | 158.34409 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 31/03/2028 Spot Bond | | | 3.57000 | 156.58120 | 3.57000 | 157.72629 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.37000 | 121.84546 | 2.37000 | 287.61122 | | | 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 | | | 2.26000 | 122.67319 | 2.26000 | 289.56675 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 2.98000 | 117.37418 | 2.98000 | 277.04784 | | | 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 | | | 2.70000 | 100.28320 | 2.70000 | 139.12272 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.14797 | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS51 On 31/01/2022 Spot Bond | | | 2.23000 | 142.51472 | 2.23000 | 142.48236 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66396 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.95290 | | | 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 | | | 2.49000 | 116.96975 | 2.49000 | 116.94157 | | | 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 | 64.20392 | 104.97509 | 63.87947 | | | 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 | 65.43368 | 101.07593 | 65.11399 | | | 0.00 | 0 | 0 |
| Total FRS73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS73 | | | | | | | | | 0.00 | 0 | 0 |
| FRS74 On 14/06/2017 Spot Bond | | | 100.44759 | 61.10000 | 100.44759 | 60.80314 | | | 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 | 63.83601 | 100.76967 | 63.52497 | | | 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 | | | 2.15000 | 127.19079 | 2.15000 | 127.16239 | | | 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 | | | 2.37000 | 97.19155 | 2.37000 | 121.67838 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.31106 | | | 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 | | | 2.40000 | 96.96603 | 2.40000 | 121.39585 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.74641 | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 2.46000 | 121.17317 | 2.46000 | 286.02292 | | | 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 | 102.07796 | | | 0.00 | 424,000,000 | 212,000,000 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 424,000,000 | 212,000,000 |
| Total For FRS94 | | | | | | | | | 0.00 | 424,000,000 | 212,000,000 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68159 | | | 0.00 | 356,000,000 | 178,000,000 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 356,000,000 | 178,000,000 |
| Total For FRS96 | | | | | | | | | 0.00 | 356,000,000 | 178,000,000 |
| FRS97 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | 0.00 | 0 | 0 |
| FRX16 On 15/09/2016 Spot Bond | | | 7.18000 | 103.14780 | 7.18000 | 103.10757 | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.40000 | 103.36872 | 8.40000 | 103.32250 | | 310,800,000,000.00 | | 37,000,000 | 37,000,000 |
| Total FRX17 SPOT | | | | | | | | 310,800,000,000.00 | | 37,000,000 | 37,000,000 |
| Total For FRX17 | | | | | | | | 310,800,000,000.00 | | 37,000,000 | 37,000,000 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.55500 | 106.19480 | 8.55500 | 106.14619 | | | 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 | | | 9.04500 | 101.83118 | 9.04500 | 101.78223 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.23500 | 101.32312 | 9.23500 | 101.27314 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRX23 On 28/02/2023 Spot Bond | | | 9.96000 | 92.82187 | 9.96000 | 92.77312 | | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 10.18500 | 104.71464 | 10.18500 | 104.65781 | | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.54500 | 96.79710 | 10.54500 | 96.74276 | | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.63500 | 93.83848 | 10.63500 | 93.78564 | | | | 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 | | | 10.70500 | 95.50870 | 10.70500 | 95.45399 | | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.82500 | 77.59324 | 10.82500 | 77.54856 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.99464 | | | | 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 | 101.02372 | | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.55115 | | | | 0.00 | 0 | 100,000,000 |
| Total FS1B1 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FS1B1 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.10518 | | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.25627 | | | | 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 | 101.68971 | | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.60050 | | | | 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 | 101.74420 | | | | 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 | 101.80473 | | | | 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 | 101.85517 | | | | 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 | 102.07701 | | | | 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 | 4.23064 | 100.00000 | 4.21017 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 0.70978 | 100.00000 | 0.70635 | | | | 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 | 23.39007 | 100.00000 | 23.27688 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 3.92420 | 100.00000 | 3.90521 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.65837 | 100.00000 | 0.65519 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 9.08639 | 100.00000 | 9.02974 | | | | 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 | 1.61718 | 100.00000 | 1.60710 | | | | 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 | 0.28782 | 100.00000 | 0.28603 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/02/2021 Spot Bond | | | 100.00000 | 2.33523 | 100.00000 | 2.32393 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS5B1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.48981 | 100.00000 | 2.47429 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.48981 | 100.00000 | 2.47429 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.48981 | 100.00000 | 2.47429 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.48981 | 100.00000 | 2.47429 | | | | 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 | 100.47535 | | | | 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 | | | 9.91000 | 102.67818 | 9.91000 | 102.62393 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.61955 | | | | 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 | 101.66657 | | | | 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 | 101.68536 | | | | 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 | 101.80744 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.95763 | | | | 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 | 102.05145 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| GPT37 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44384 | | | 0.00 | 0 | 0 |
| Total GPT37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT37 | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 14.48700 | 100.00000 | 14.41689 | | | 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 | 43.36463 | 100.00000 | 43.15478 | | | 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 | 17.98720 | 100.00000 | 17.90016 | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 13.23605 | 100.00000 | 13.17200 | | | 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 | 18.48835 | 100.00000 | 18.37309 | | | 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 | 13.20998 | 100.00000 | 13.12762 | | | 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 | 1.83770 | 100.00000 | 1.82689 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB08 On 29/07/2016 Spot Bond | | | 100.00000 | 98.38275 | 100.00000 | 98.91599 | | | 0.00 | 0 | 0 |
| Total GRB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB08U | | | | | | | | | 0.00 | 0 | 0 |
| GRB09 On 31/01/2017 Spot Bond | | | 100.00000 | 66.97248 | 100.00000 | 66.72761 | | | 0.00 | 0 | 0 |
| Total GRB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB09U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 44.84118 | 100.00000 | 44.64237 | | | | 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 | 29.40315 | 100.00000 | 29.23021 | | | | 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 | 29.76158 | 100.00000 | 29.69553 | | | | 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 | 14.70157 | 100.00000 | 14.61510 | | | | 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 | 13.22737 | 100.00000 | 13.19801 | | | | 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 | 7.35079 | 100.00000 | 7.30755 | | | | 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 | 5.87883 | 100.00000 | 5.86578 | | | | 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 | 3.68052 | 100.00000 | 3.65868 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 2.61572 | 100.00000 | 2.60991 | | | | 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 | 1.83770 | 100.00000 | 1.82689 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 100.47272 | | | | 0.00 | 0 | 700,000,000 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20336 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.21406 | | | | 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 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25822 | | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21553 | | | | 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 | 101.79990 | | | | 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 | 100.95377 | | | | 0.00 | 0 | 20,000,000 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44151 | | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.97534 | | | | 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 | 101.98804 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|-----------------------|----------------------|
| GRT12 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96938 | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00003 | 100.00000 | 0.00003 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GSIS04 On 05/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32384 | | | 0.00 | 0 | 0 |
| Total GSIS04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS04 | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16607 | | | 0.00 | 580,000,000 | 290,000,000 |
| Total GSIZ16 SPOT | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total For GSIZ16 | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| HC1M1 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | 30.89887 | 100.00000 | 100.00000 | | 800,000,000,000,000.00 | 0.00 | 18,000,000,000 | 9,000,000,000 |
| Total HC1M2 SPOT | | | | | | | | 10,000,000,000,000.00 | 0.00 | 18,000,000,000 | 9,000,000,000 |
| Total For HC1M2 | | | | | | | | 10,000,000,000,000.00 | 0.00 | 18,000,000,000 | 9,000,000,000 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.20087 | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | 100.00000 | 83.78710 | 100.00000 | 83.41389 | | | 0.00 | 0 | 0 |
| Total HCH01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 15.19017 | 100.00000 | 15.11666 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21508 | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00004 | | | 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 | 99.85567 | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55555 | | | | 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 | 100.56123 | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total For HILB06 | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.56781 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC28 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.99685 | | | | 0.00 | 0 | 0 |
| Total HILC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC28 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC29 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93183 | | | | 0.00 | 0 | 0 |
| Total HILC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC29 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC30 On 14/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.50890 | | | | 0.00 | 0 | 0 |
| Total HILC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC30 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC31 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.81644 | | | | 0.00 | 0 | 0 |
| Total HILC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC31 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.97461 | 100.00000 | 8.93118 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 8.97461 | 100.00000 | 8.93118 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.52039 | 100.00000 | 9.47432 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.52039 | 100.00000 | 9.47432 | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.22210 | 100.00000 | 10.17263 | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.22210 | 100.00000 | 10.17263 | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.07974 | 100.00000 | 11.02612 | | | 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 |
| HMS1G 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.23482 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 9.70000 | 104.68089 | 9.70000 | 104.62641 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.05685 | | | 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 | 101.94599 | | | 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 | 100.51403 | | | 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 | 100.46414 | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.83500 | 103.12468 | 8.83500 | 103.07623 | | | 0.00 | 0 | 1,290,000,000 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 1,290,000,000 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 1,290,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 13.38891 | 100.00000 | 13.33003 | | | 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 | | | 2.25000 | 122.74877 | 2.25000 | 289.74532 | | | 0.00 | 0 | 12,300,000,000 |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | 12,300,000,000 |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | 12,300,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.12000 | 126.58615 | 2.12000 | 298.80546 | | | 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 | | | 2.51000 | 102.43271 | 2.51000 | 102.40800 | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 0 |

| 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 31/07/2034 Spot Bond | | | 10.39500 | 90.86252 | 10.39500 | 90.81249 | | | 0.00 | 0 | 6,520,000,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 6,520,000,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 6,520,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.33194 | 100.00000 | 9.29089 | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.40500 | 90.61508 | 10.40500 | 90.56513 | | | 0.00 | 0 | 90,000,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 90,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.33191 | 100.00000 | 9.29087 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 86.49289 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | 0.00 | 0 | 0 |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 85.99772 | 100.00000 | 85.60051 | | | 0.00 | 0 | 0 |
| Total HWF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF05U | | | | | | | | | 0.00 | 0 | 0 |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 95.83333 | 100.00000 | 95.33679 | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43865 | | | 0.00 | 1,200,000,000 | 800,000,000 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 800,000,000 |
| Total For HWF08 | | | | | | | | | 0.00 | 1,200,000,000 | 800,000,000 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.76000 | 127.61110 | 1.76000 | 127.58537 | | 92,651,666,096,000.00 | 52,642,992,100 | 41,209,060,900 | |
| Total I2025 SPOT | | | | | | | | 12,651,666,096,000.00 | 52,642,992,100 | 41,209,060,900 | |
| Total For I2025 | | | | | | | | 12,651,666,096,000.00 | 52,642,992,100 | 41,209,060,900 | |
| I2029 On 31/03/2029 Spot Bond | | | 1.87000 | 100.32164 | 1.87000 | 100.82997 | | 99,110,000,000,000.00 | 53,000,000,000 | 37,000,000,000 | |
| Total I2029 SPOT | | | | | | | | 19,110,000,000,000.00 | 53,000,000,000 | 37,000,000,000 | |
| Total For I2029 | | | | | | | | 19,110,000,000,000.00 | 53,000,000,000 | 37,000,000,000 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.88000 | 107.53110 | 1.88000 | 107.50879 | | 49,497,273,372,000.00 | 26,328,336,900 | 46,662,602,300 | |
| Total I2033 SPOT | | | | | | | | 19,497,273,372,000.00 | 26,328,336,900 | 46,662,602,300 | |
| Total For I2033 | | | | | | | | 19,497,273,372,000.00 | 26,328,336,900 | 46,662,602,300 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|------------------------|
| I2038 On 31/01/2038 Spot Bond | | | 1.89000 | 133.18544 | 1.89000 | 133.15764 | | | 59,490,764,172,000.00 | 31,476,594,800 | 156,645,148,000 |
| Total I2038 SPOT | | | | | | | | | 9,490,764,172,000.00 | 31,476,594,800 | 156,645,148,000 |
| Total For I2038 | | | | | | | | | 9,490,764,172,000.00 | 31,476,594,800 | 156,645,148,000 |
| I2046 On 31/03/2046 Spot Bond | | | 1.94500 | 133.74796 | 1.94500 | 133.71959 | | | 37,492,900,642,000.00 | 19,276,555,600 | 108,343,718,200 |
| Total I2046 SPOT | | | | | | | | | 7,492,900,642,000.00 | 19,276,555,600 | 108,343,718,200 |
| Total For I2046 | | | | | | | | | 7,492,900,642,000.00 | 19,276,555,600 | 108,343,718,200 |
| I2050 On 31/12/2050 Spot Bond | | | 1.96000 | 142.25422 | 1.96000 | 142.22401 | | | 96,399,532,796,000.00 | 49,183,435,100 | 72,010,823,600 |
| Total I2050 SPOT | | | | | | | | | 6,399,532,796,000.00 | 49,183,435,100 | 72,010,823,600 |
| Total For I2050 | | | | | | | | | 6,399,532,796,000.00 | 49,183,435,100 | 72,010,823,600 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.57000 | 105.93527 | 8.57000 | 105.88696 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 8.70000 | 103.78866 | 8.70000 | 103.73937 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97763 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IBL33 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IBL33 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IBL34 On 31/01/2017 Spot Bond | | | 2.95000 | 99.79814 | 2.95000 | 138.74880 | | | 0.00 | 0 | 0 |
| Total IBL34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL34 | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 2.30000 | 102.33784 | 2.30000 | 141.97617 | | | 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 | 100.92605 | | | 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 | | | 8.69000 | 103.06289 | 8.69000 | 103.01499 | | | 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 | 101.58355 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| IBL45 On 21/12/2018 Spot Bond | | | 9.23500 | 98.35981 | 9.23500 | 98.31131 | | | 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 | | | 9.65500 | 93.47598 | 9.65500 | 93.42808 | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 9.08000 | 99.83151 | 9.08000 | 99.78308 | | | 0.00 | 0 | 230,000,000 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 230,000,000 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 230,000,000 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.64500 | 98.27636 | 9.64500 | 98.22607 | | 9,259,200,000,000.00 | | 960,000,000 | 240,000,000 |
| Total IBL50 SPOT | | | | | | | | 9,259,200,000,000.00 | | 960,000,000 | 240,000,000 |
| Total For IBL50 | | | | | | | | 9,259,200,000,000.00 | | 960,000,000 | 240,000,000 |
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.38924 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |
| IBL54 On 31/07/2016 Spot Bond | | | 8.05500 | 99.91181 | 8.05500 | 99.95588 | | | 0.00 | 0 | 0 |
| Total IBL54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL54 | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 9.01500 | 98.47127 | 9.01500 | 98.42409 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02356 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83137 | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | 0.00 | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 8.34000 | 99.88440 | 8.34000 | 104.08906 | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.97500 | 104.79191 | 8.97500 | 104.74137 | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-----------------------|----------------------|
| IBL60 On 17/02/2024 Spot Bond | | | 10.11000 | 105.50495 | 10.11000 | 105.44779 | | | 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 | 101.78198 | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18414 | | | 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 | 99.99050 | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| Total IBL63 SPOT | | | | | | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| Total For IBL63 | | | | | | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.02545 | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.08813 | | | 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 | 101.12099 | | | 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 | | | 3.03000 | 136.85475 | 3.03000 | 136.81781 | | 1,818,000,000,000.00 | 600,000,000 | 200,000,000 | |
| Total IBL67 SPOT | | | | | | | | 1,818,000,000,000.00 | 600,000,000 | 200,000,000 | |
| Total For IBL67 | | | | | | | | 1,818,000,000,000.00 | 600,000,000 | 200,000,000 | |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82583 | | | 0.00 | 0 | 0 |
| Total IBL68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | 0.00 | 0 | 0 |
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 28.29045 | 100.00000 | 28.15356 | | | 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 | 101.80007 | | | 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 | 101.85121 | | | 0.00 | 0 | 100,000,000 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-----------------------|
| IBL76 On 25/11/2018 Spot Bond | | | | 104.40944 | 0.00000 | 101.65716 | | | 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 | 101.70413 | | | 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 | | | 10.16000 | 101.33489 | 10.16000 | 101.28033 | | | 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 | | | 8.80500 | 102.82258 | 8.80500 | 102.77444 | | 2,298,105,000,000.00 | 261,000,000 | 261,000,000 | |
| Total IBL79 SPOT | | | | | | | | 2,298,105,000,000.00 | 261,000,000 | 261,000,000 | |
| Total For IBL79 | | | | | | | | 2,298,105,000,000.00 | 261,000,000 | 261,000,000 | |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 20.91069 | 100.00000 | 20.80949 | | | 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 | 10.88973 | 100.00000 | 10.83702 | | | 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 | 100.08970 | | | 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 | 101.00812 | | | 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 | 18.09594 | 100.00000 | 17.98312 | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.80489 | | | 0.00 | 16,550,000,000 | 16,550,000,000 |
| Total IBL85 SPOT | | | | | | | | | 0.00 | 16,550,000,000 | 16,550,000,000 |
| Total For IBL85 | | | | | | | | | 0.00 | 16,550,000,000 | 16,550,000,000 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.86533 | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 9.10500 | 103.54727 | 9.10500 | 103.49717 | | 76,937,250,000,000.00 | 8,450,000,000 | 8,450,000,000 | |
| Total IBL87 SPOT | | | | | | | | 76,937,250,000,000.00 | 8,450,000,000 | 8,450,000,000 | |
| Total For IBL87 | | | | | | | | 76,937,250,000,000.00 | 8,450,000,000 | 8,450,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| IBL88 On 20/05/2021 Spot Bond | | | 9.62500 | 104.72138 | 9.62500 | 104.66789 | | | 192,500,000,000,000.00 | 20,000,000,000 | 20,000,000,000 |
| Total IBL88 SPOT | | | | | | | | | 12,500,000,000,000.00 | 20,000,000,000 | 20,000,000,000 |
| Total For IBL88 | | | | | | | | | 12,500,000,000,000.00 | 20,000,000,000 | 20,000,000,000 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.79444 | | | 0.00 | 460,000,000 | 230,000,000 |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For IBL89 | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 19.79259 | 100.00000 | 19.66919 | | | 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 | 101.48423 | | | 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 | 100.52786 | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.02434 | 100.00000 | 0.02423 | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.26078 | | | 0.00 | 0 | 0 |
| Total IDCG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.97898 | | | 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 | | | 9.93500 | 96.95821 | 9.93500 | 96.90685 | | | 0.00 | 0 | 400,000,000 |
| Total IDCG03 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For IDCG03 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59121 | | | 0.00 | 168,000,000 | 168,000,000 |
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 168,000,000 | 168,000,000 |
| Total For IDCG04 | | | | | | | | | 0.00 | 168,000,000 | 168,000,000 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.27597 | | | 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 | | | 10.58500 | 96.21322 | 10.58500 | 96.15930 | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.97517 | | | | 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 | | | 11.40500 | 101.61184 | 11.40500 | 101.53727 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 100.03342 | 5.00000 | 100.00669 | | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 101.45425 | 5.00000 | 101.42688 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.55091 | 4.00000 | 101.52906 | | | | 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 | 101.18648 | 4.00000 | 101.16458 | | | | 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 | | | 8.98500 | 99.75679 | 8.98500 | 99.70889 | | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 8.33500 | 104.16673 | 8.33500 | 104.25699 | | | | 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 | 8.25510 | 100.00000 | 8.21516 | | | | 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 | 52.45703 | 100.00000 | 52.20318 | | | | 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 | 44.48554 | 100.00000 | 44.27027 | | | | 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 | 3.50106 | 100.00000 | 3.48782 | | | | 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 | 10.13388 | 100.00000 | 10.08484 | | | | 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 | 14.72270 | 100.00000 | 14.65145 | | | | 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 | 16.14146 | 100.00000 | 16.06334 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 8.94128 | 100.00000 | 8.90174 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN290U On 31/12/2016 Spot Bond | | | 100.00000 | 88.20462 | 100.00000 | 87.79149 | | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 12.40334 | 100.00000 | 12.34332 | | | | 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 | 23.84894 | 100.00000 | 23.73353 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN317U On 20/12/2016 Spot Bond | | | 100.00000 | 75.27454 | 100.00000 | 74.97642 | | | | 0.00 | 0 | 0 |
| Total IN317U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN317U | | | | | | | | | | 0.00 | 0 | 0 |
| IN318U On 25/06/2017 Spot Bond | | | 100.00000 | 53.22954 | 100.00000 | 52.98759 | | | | 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 | 38.21353 | 100.00000 | 38.03983 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |
| IN324U On 01/03/2017 Spot Bond | | | 100.00000 | 64.43838 | 100.00000 | 64.12654 | | | | 0.00 | 0 | 0 |
| Total IN324U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN324U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 12.58955 | 100.00000 | 12.52863 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 12.57500 | 100.00000 | 12.51414 | | | | 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 | 57.89567 | 100.00000 | 57.54238 | | | | 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 | 15.51214 | 100.00000 | 15.34465 | | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 6.34562 | 100.00000 | 6.27710 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12416 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10577 | | | | 0.00 | 700,000,000 | 100,000,000 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 700,000,000 | 100,000,000 |
| Total For ING138 | | | | | | | | | | 0.00 | 700,000,000 | 100,000,000 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 102.17295 | 6.50000 | 102.13724 | | | | 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 | 87.10909 | | | | 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 | 110.85900 | 10.00000 | 110.80100 | | | | 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 | 101.10189 | | | | 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 | 105.25998 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.69793 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.39558 | | | | 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 | 99.72580 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 12.18500 | 101.74980 | 12.18500 | 101.68369 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| IP278U On 06/09/2016 Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.25000 | | | | 0.00 | 0 | 0 |
| Total IP278U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP278U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 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 | 100.50094 | | | | 0.00 | 0 | 0 |
| Total IPF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF03 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF06 On 13/04/2017 Spot Bond | | | 8.53000 | 102.87279 | 8.53000 | 102.82584 | | | | 0.00 | 0 | 80,000,000 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95546 | | | | 0.00 | 0 | 130,000,000 |
| Total IPF07 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For IPF07 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79624 | | | | 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 | 100.80667 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF10 On 15/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.52633 | | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44148 | | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.41753 | | | | 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 | 101.11915 | | | | 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 | 101.15029 | | | | 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 | 101.16896 | | | | 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 | 101.01349 | | | | 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 | 101.02458 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.03566 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC10 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPFC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC10 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC11 On 28/10/2016 Spot Bond | | | 100.00000 | 84.27445 | 100.00000 | 83.90155 | | | | 0.00 | 0 | 15,000,000,000 |
| Total IPFC11 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For IPFC11 | | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| IPL10 On 20/05/2021 Spot Bond | | | 10.08500 | 99.24136 | 10.08500 | 99.18831 | | | | 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 |
| IPL6 On 28/09/2017 Spot Bond | | | 9.02000 | 104.21821 | 9.02000 | 104.16825 | | | | 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 | 48.51646 | 100.00000 | 48.30311 | | | | 0.00 | 0 | 0 |
| Total IPL6/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6/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 |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69223 | | | 0.00 | 500,000,000 | 250,000,000 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total For IPL7 | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.87522 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 11.11670 | 100.00000 | 11.06291 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.55286 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For IPL9 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.87270 | | | 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 | 101.57980 | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 3.23000 | 97.63288 | 3.23000 | 135.44210 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/R On 31/01/2022 Spot Bond | | | 2.75000 | 100.02970 | 2.75000 | 100.01485 | | | 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 | | | 3.73000 | 155.33081 | 3.73000 | 155.28292 | | | 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 | 100.79572 | | | 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 | 100.60350 | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.25681 | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.26214 | | | | 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 | 99.36664 | | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 3.76000 | 108.41305 | 3.76000 | 109.32594 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 3.76000 | 108.32267 | 3.76000 | 109.32594 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.41220 | | | | 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 | 101.92778 | | | | 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 | 99.72821 | | | | 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 | | | 11.88500 | 101.76828 | 11.88500 | 101.70374 | | | | 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 | 100.86270 | | | | 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 | 100.34818 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 22.06737 | 100.00000 | 21.96059 | | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 10.76500 | 108.13706 | 10.76500 | 108.07545 | | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV09 | On | 30/04/2018 | Spot Bond | | | | 100.00000 | 0.00000 | 101.20901 | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A | On | 31/03/2028 | Spot Bond | | | 3.83000 | 153.82641 | 3.83000 | 153.77816 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA629 | On | 15/08/2016 | Spot Bond | | | 7.65000 | 99.76998 | 7.65000 | 99.62416 | | | 0.00 | 0 | 0 |
| Total IVA629 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA629 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA632 | On | 11/08/2016 | Spot Bond | | | 7.65000 | 99.85350 | 7.65000 | 99.70743 | | | 0.00 | 0 | 0 |
| Total IVA632 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA632 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA633 | On | 18/08/2016 | Spot Bond | | | 7.65000 | 99.70743 | 7.65000 | 99.56179 | | | 0.00 | 0 | 0 |
| Total IVA633 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA633 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA634 | On | 25/08/2016 | Spot Bond | | | 7.65000 | 99.56179 | 7.65000 | 99.41657 | | | 0.00 | 0 | 0 |
| Total IVA634 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA634 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA635 | On | 01/09/2016 | Spot Bond | | | 7.75000 | 99.40899 | 7.75000 | 99.26233 | | | 0.00 | 0 | 0 |
| Total IVA635 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA635 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA636 | On | 08/09/2016 | Spot Bond | | | 7.75000 | 99.26233 | 7.75000 | 99.11610 | | | 0.00 | 0 | 0 |
| Total IVA636 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA636 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA637 | On | 15/09/2016 | Spot Bond | | | 7.75000 | 99.11610 | 7.75000 | 98.97030 | | | 0.00 | 0 | 0 |
| Total IVA637 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA637 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA638 | On | 26/09/2016 | Spot Bond | | | 7.75000 | 98.88718 | 7.75000 | 98.37082 | | | 0.00 | 0 | 0 |
| Total IVA638 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA638 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA640 | On | 06/10/2016 | Spot Bond | | | 7.85000 | 98.66318 | 7.85000 | 98.20474 | | | 0.00 | 0 | 0 |
| Total IVA640 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA640 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA644 | On | 03/11/2016 | Spot Bond | | | 7.85000 | 98.08044 | 7.85000 | 97.93583 | | | 0.00 | 0 | 0 |
| Total IVA644 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA644 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 110.85900 | 10.00000 | 110.80100 | | | 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 | 101.52450 | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34370 | | | 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 | 100.53090 | | | 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 | 100.48478 | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.05913 | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.84725 | | | 0.00 | 0 | 0 |
| Total IVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC024 | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73784 | | | 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 | 100.19168 | | | 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 | 100.82389 | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.84170 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.87674 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 9.57500 | 99.75231 | 9.57500 | 99.70161 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 17.99129 | 100.00000 | 17.91216 | | | | 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 | 17.53051 | 100.00000 | 17.44568 | | | | 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 | | | 9.75500 | 98.70763 | 9.75500 | 98.65655 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09178 | | | | 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 | 100.71438 | | | | 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 | 99.85584 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.80005 | | | | 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 | 101.51547 | | | | 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 | 99.97593 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.78258 | | | 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 | 100.93993 | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.73695 | | | 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 | 100.02356 | | | 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 | 100.83248 | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | 0.00 | 0 | 0 |
| IVC062 On 14/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.92187 | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85008 | | | 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 | 101.22041 | | | 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 | 101.35909 | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03001 | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95398 | | | 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 | 100.33996 | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| IVC075 On 21/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.31681 | | | | 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 | 99.95291 | | | | 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 | 101.81931 | | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.81931 | | | | 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 | 100.49735 | | | | 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 | 9.58811 | 100.00000 | 9.50397 | | | | 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 | 18.05309 | 100.00000 | 8.93529 | | | | 0.00 | 0 | 20,000,000,000 |
| Total IVC083 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For IVC083 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 2.46626 | 100.00000 | 2.45694 | | | | 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 | 31.15640 | 100.00000 | 31.00563 | | | | 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 | 23.28924 | 100.00000 | 23.17654 | | | | 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 | 3.56252 | 100.00000 | 3.54901 | | | | 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 | 1.57143 | 100.00000 | 100.00000 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| IVP635 On 30/08/2016 Spot Bond | | | 7.75000 | 99.45098 | 7.75000 | 99.30419 | | | 0.00 | 0 | 0 |
| Total IVP635 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVP635 | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02713 | | | 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 |
| KAP001 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33123 | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28835 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47000 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86021 | | | 0.00 | 280,000,000 | 140,000,000 |
| Total KAP005 SPOT | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total For KAP005 | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| KAP006 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91053 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 19.23527 | 100.00000 | 19.14219 | | | 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 | 104.07986 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02720 | | | 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 | 99.91292 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| KW01 On 31/10/2027 Spot Bond | | | 9.13500 | 133.75797 | 9.13500 | 133.69305 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86665 | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28751 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39717 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total LBK06 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For LBK06 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88268 | | | 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 | 98.45144 | | | 0.00 | 0 | 550,000,000 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 550,000,000 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 550,000,000 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 14.36494 | 100.00000 | 14.29543 | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.32500 | 99.81186 | 10.32500 | 99.75727 | | | 0.00 | 0 | 230,000,000 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 230,000,000 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 230,000,000 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 104.28299 | 9.71000 | 104.22868 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK13 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11933 | | | 0.00 | 0 | 0 |
| Total LBK13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK13 | | | | | | | | | 0.00 | 0 | 0 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 30.68673 | 100.00000 | 30.53822 | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02277 | | | 0.00 | 0 | 0 |
| Total LEW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LEW01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| LGL02 On 13/08/2017 Spot Bond | | | 9.23000 | 98.32211 | 9.23000 | 102.09792 | | | 4,799,600,000,000.00 | 520,000,000 | 3,557,811,200 |
| Total LGL02 SPOT | | | | | | | | | 4,799,600,000,000.00 | 520,000,000 | 3,557,811,200 |
| Total For LGL02 | | | | | | | | | 4,799,600,000,000.00 | 520,000,000 | 3,557,811,200 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.47000 | 99.79062 | 9.47000 | 99.74017 | | | 0.00 | 0 | 0 |
| Total LGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL03 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.27500 | 96.16768 | 10.27500 | 100.68215 | | | 4,878,570,000,000.00 | 474,800,000 | 698,700,000 |
| Total LGL04 SPOT | | | | | | | | | 4,878,570,000,000.00 | 474,800,000 | 698,700,000 |
| Total For LGL04 | | | | | | | | | 4,878,570,000,000.00 | 474,800,000 | 698,700,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.35080 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.82375 | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | 0.00 | 0 | 0 |
| LHL13 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35890 | | | 0.00 | 0 | 0 |
| Total LHL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL13 | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.74154 | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 13.30500 | 102.94379 | 13.30500 | 102.87174 | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 14.22500 | 103.31698 | 14.22500 | 103.23986 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.28604 | | | 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 | 101.82488 | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.92573 | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 102.04672 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.76643 | | | 0.00 | 0 | 0 |
| Total MAQ077 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ077 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10741 | | | 0.00 | 0 | 0 |
| Total MAQ078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ078 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ081 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 20/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.29319 | | | 0.00 | 0 | 0 |
| Total MAQ083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ083 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.11902 | | | 0.00 | 0 | 0 |
| Total MAQ084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ084 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 29/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 87.38168 | | | 0.00 | 0 | 0 |
| Total MAQ085 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ085 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.20858 | | | 0.00 | 0 | 0 |
| Total MAQ086 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ086 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.29704 | | | 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 | 103.31800 | | | 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 | 102.12907 | | | 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 | 102.26825 | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| MAQ01 On 31/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.31858 | | | 0.00 | 0 | 0 |
| Total MAQ01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ01 | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03740 | | | 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 | 101.01836 | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24448 | | | 0.00 | 0 | 40,000,000 |
| Total MBF035 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For MBF035 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| MBF03 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79337 | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27949 | | | 0.00 | 264,000,000 | 132,000,000 |
| Total MBF039 SPOT | | | | | | | | | 0.00 | 264,000,000 | 132,000,000 |
| Total For MBF039 | | | | | | | | | 0.00 | 264,000,000 | 132,000,000 |
| MBF04 On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.87355 | | | 0.00 | 0 | 0 |
| Total MBF041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF041 | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.79896 | | | 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 | 100.48477 | | | 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 | 101.79576 | | | 0.00 | 360,000,000 | 180,000,000 |
| Total MBF046 SPOT | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For MBF046 | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| MBF04 On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.19324 | | | 0.00 | 0 | 100,000,000 |
| Total MBF047 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For MBF047 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| MBF04 On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12585 | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBF04 On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07576 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76333 | | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86420 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77939 | | | | 0.00 | 0 | 0 |
| Total MBLSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 97.47378 | 2.30000 | 108.26233 | | | | 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 | 102.17514 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77099 | | | | 0.00 | 0 | 0 |
| Total MBLSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 57.86962 | 100.00000 | 57.58958 | | | | 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 | 38.60835 | 100.00000 | 38.42152 | | | | 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 | 38.67050 | 100.00000 | 38.48337 | | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 44.59552 | 100.00000 | 44.37972 | | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP33 On 17/02/2017 Spot Bond | | | 100.00000 | 62.01349 | 100.00000 | 61.71339 | | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.08652 | | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 9.20500 | 102.29271 | 9.20500 | 102.24242 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.25500 | 101.85790 | 9.25500 | 101.80755 | | | | 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 | 102.66575 | 8.91000 | 102.61685 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.79947 | | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.67244 | | | | 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 | 100.69728 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 8.50500 | 102.80972 | 8.50500 | 102.76252 | | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 9.22500 | 100.99141 | 9.22500 | 100.94192 | | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 10.01000 | 100.79945 | 10.01000 | 100.74595 | | | | 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 | 101.01791 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 10.02500 | 101.84321 | 10.02500 | 101.78842 | | | | 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 | | | 9.43000 | 101.03788 | 9.43000 | 100.98703 | | | 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 | 101.36928 | | | 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 | | | 9.88500 | 104.90805 | 9.88500 | 104.40701 | | | 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 | 101.01479 | | | 0.00 | 300,000,000 | 150,000,000 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For MMIG03 | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.78500 | 96.46981 | 11.78500 | 97.04720 | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2017 Spot Bond | | | 11.14000 | 99.50441 | 11.14000 | 98.50429 | | | 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 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 90.86420 | 100.00000 | 90.41769 | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.13000 | 100.98515 | 9.13000 | 100.93589 | | | 0.00 | 0 | 0 |
| Total MQB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB02 | | | | | | | | | 0.00 | 0 | 0 |
| MTN04 On 13/07/2017 Spot Bond | | | 9.13000 | 101.47563 | 9.13000 | 101.42640 | | 127,480,364,000,000.00 | | 13,962,800,000 | 7,795,000,000 |
| Total MTN04 SPOT | | | | | | | | 127,480,364,000,000.00 | | 13,962,800,000 | 7,795,000,000 |
| Total For MTN04 | | | | | | | | 127,480,364,000,000.00 | | 13,962,800,000 | 7,795,000,000 |
| MTN05 On 28/09/2016 Spot Bond | | | 100.00000 | 90.54172 | 100.00000 | 90.11262 | | | 0.00 | 0 | 0 |
| Total MTN05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN05U | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 22/03/2017 Spot Bond | | | 100.00000 | 70.52346 | 100.00000 | 70.25611 | | | 0.00 | 0 | 0 |
| Total MTN06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06U | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 22/03/2017 Spot Bond | | | 100.00000 | 61.45018 | 100.00000 | 61.15281 | | | 0.00 | 0 | 0 |
| Total MTN07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------|--------------------|
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 19.37942 | 100.00000 | 19.25860 | | | 60,000,000,000,000.00 | 600,000,000 | 300,000,000 |
| Total MTN08U SPOT | | | | | | | | | 60,000,000,000,000.00 | 600,000,000 | 300,000,000 |
| Total For MTN08U | | | | | | | | | 60,000,000,000,000.00 | 600,000,000 | 300,000,000 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 22.73254 | 100.00000 | 22.63203 | | | 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 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 7.93233 | 100.89771 | 9.25194 | | | 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 | 8.02656 | 100.61875 | 9.36048 | | | 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 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.03537 | | | 0.00 | 124,593,600 | 62,296,800 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 124,593,600 | 62,296,800 |
| Total For N5B23 | | | | | | | | | 0.00 | 124,593,600 | 62,296,800 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|------------------------------|-----------------------|-----------------------|------------------|---------------|
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.04702 | | | 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 | 101.17378 | | | 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 | 111.36210 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 11.97675 | 100.00000 | 11.91879 | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 12.81122 | 100.00000 | 12.74922 | | | 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 | | | 10.19000 | 92.89881 | 10.19000 | 92.84864 | | | 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 | | | 9.78500 | 100.32158 | 9.78500 | 100.26922 | | | 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 | | | 100.00000 | 14.89118 | 100.00000 | 0.55451 | 240,000,000,000,000.00 | 22,400,000,000 | 15,700,000,000 | | |
| Total NAM03 SPOT | | | | | | | 10,000,000,000,000.00 | 22,400,000,000 | 15,700,000,000 | | |
| Total For NAM03 | | | | | | | 10,000,000,000,000.00 | 22,400,000,000 | 15,700,000,000 | | |
| NAM04 On 01/08/2026 Spot Bond | | | 100.00000 | 15.09481 | 100.00000 | 0.06931 | 450,000,000,000,000.00 | 74,500,000,000 | 43,500,000,000 | | |
| Total NAM04 SPOT | | | | | | | 50,000,000,000,000.00 | 74,500,000,000 | 43,500,000,000 | | |
| Total For NAM04 | | | | | | | 50,000,000,000,000.00 | 74,500,000,000 | 43,500,000,000 | | |
| NBK11A On 28/11/2020 Spot Bond | | | 9.51000 | 99.57502 | 9.51000 | 99.52475 | 12,473,316,000,000.00 | 1,311,600,000 | 327,900,000 | | |
| Total NBK11A SPOT | | | | | | | 12,473,316,000,000.00 | 1,311,600,000 | 327,900,000 | | |
| Total For NBK11A | | | | | | | 12,473,316,000,000.00 | 1,311,600,000 | 327,900,000 | | |
| NBK12A On 19/03/2021 Spot Bond | | | 9.89500 | 101.62119 | 9.89500 | 101.56786 | | 0.00 | 0 | 0 | |
| Total NBK12A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK12A | | | | | | | | 0.00 | 0 | 0 | |
| NBK13A On 19/03/2024 Spot Bond | | | 9.81000 | 103.20423 | 9.81000 | 103.15052 | | 0.00 | 0 | 0 | |
| Total NBK13A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK13A | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK13I On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.98027 | | | | 0.00 | 0 | 2,630,000,000 |
| Total NBK13B SPOT | | | | | | | | | | 0.00 | 0 | 2,630,000,000 |
| Total For NBK13B | | | | | | | | | | 0.00 | 0 | 2,630,000,000 |
| NBK14I On 26/06/2021 Spot Bond | | | 9.69500 | 99.42816 | 9.69500 | 99.39694 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 11/02/2022 Spot Bond | | | 9.93500 | 99.44584 | 9.93500 | 99.39288 | | | | 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 | 102.11027 | | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16I On 12/02/2025 Spot Bond | | | 10.74500 | 97.33995 | 10.74500 | 97.28400 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK17I On 22/04/2026 Spot Bond | | | 10.91500 | 97.10206 | 10.91500 | 97.04569 | | | | 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 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44784 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 01/06/2020 Spot Bond | | | 9.65500 | 100.35568 | 9.65500 | 100.30399 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92574 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 01/06/2022 Spot Bond | | | 10.08500 | 99.73386 | 10.08500 | 99.68026 | | | | 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 | 100.64437 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 01/06/2026 Spot Bond | | | 10.63500 | 100.12958 | 10.63500 | 100.07290 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.73901 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 21/07/2027 Spot Bond | | | 11.18500 | 96.93728 | 11.18500 | 96.87996 | | | | 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 | 101.85110 | | | | 0.00 | 0 | 80,000,000 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| NBK22I On 19/11/2022 Spot Bond | | | 9.31000 | 105.63722 | 9.31000 | 105.58499 | | | | 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 | 101.82439 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 19/11/2025 Spot Bond | | | 10.83500 | 101.33649 | 10.83500 | 101.27839 | | | | 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 | 101.82601 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 19/11/2027 Spot Bond | | | 11.08500 | 101.29927 | 11.08500 | 101.23989 | | | | 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 | 102.02159 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 10.05000 | 107.81042 | 10.05000 | 107.75203 | | | | 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 | 103.25034 | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 13.27827 | 100.00000 | 13.21988 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.28494 | | | 0.00 | 120,000,000 | 60,000,000 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For NBK26B | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| NBK27I On 10/05/2026 Spot Bond | | | 10.72500 | 105.10370 | 10.72500 | 105.04405 | | | 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 | 101.49204 | | | 0.00 | 653,000,000 | 513,000,000 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 653,000,000 | 513,000,000 |
| Total For NBK27B | | | | | | | | | 0.00 | 653,000,000 | 513,000,000 |
| NBK28I On 02/08/2023 Spot Bond | | | 100.00000 | 14.76423 | 100.00000 | 100.00000 | | | 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 | 101.83071 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 31/07/2026 Spot Bond | | | 100.00000 | 15.02505 | 100.00000 | 100.00000 | | | 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 | 101.83402 | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.90650 | | | 0.00 | 394,000,000 | 197,000,000 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 394,000,000 | 197,000,000 |
| Total For NBK30B | | | | | | | | | 0.00 | 394,000,000 | 197,000,000 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.95236 | | | 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 | 101.64246 | | | 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 | 102.20272 | | | 0.00 | 304,000,000 | 304,000,000 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 304,000,000 | 304,000,000 |
| Total For NBK33B | | | | | | | | | 0.00 | 304,000,000 | 304,000,000 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.10075 | | | 0.00 | 460,000,000 | 230,000,000 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For NBK34B | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.14666 | | | 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 | 102.20388 | | | 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 | 8.85688 | 100.00000 | 100.00000 | | 550,000,000,000,000.00 | 5,500,000,000 | 5,500,000,000 | |
| Total NBK37B SPOT | | | | | | | | 50,000,000,000,000.00 | 5,500,000,000 | 5,500,000,000 | |
| Total For NBK37B | | | | | | | | 50,000,000,000,000.00 | 5,500,000,000 | 5,500,000,000 | |
| NBK38I On 02/08/2021 Spot Bond | | | 100.00000 | 10.77086 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 9.13500 | 110.52779 | 9.13500 | 110.47415 | | | 0.00 | 0 | 600,000,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.31000 | 41.39229 | 11.31000 | 41.36806 | | | 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 | 9.66389 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.36833 | | | 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 | 101.97085 | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05573 | | | 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 | 100.89721 | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.08596 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 0.00000 | 101.10512 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 9.69275 | 100.00000 | 9.64585 | | | | 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 | | | 10.48000 | 104.87208 | 10.48000 | 104.81388 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.09930 | | | | 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 | | | 10.51500 | 103.75063 | 10.51500 | 103.69286 | | | | 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 | 101.10512 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00976 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00983 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.11433 | | | | 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 | 101.12595 | | | | 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 | 101.49937 | | | | 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 | 100.55113 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00009 | | | 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 | 100.62358 | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.22164 | | | 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 | 100.71815 | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.77500 | 101.88709 | 10.77500 | 102.64358 | | | 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 | 98.50770 | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.53177 | | | 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 | 100.42035 | | | 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 | 100.96166 | | | 0.00 | 332,000,000 | 166,000,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 332,000,000 | 166,000,000 |
| Total For NED19 | | | | | | | | | 0.00 | 332,000,000 | 166,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 11.57500 | 101.70375 | 11.57500 | 100.08212 | | | 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 | 100.59258 | | | 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 | 114.38649 | 9.44500 | 114.32913 | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1.On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.87384 | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 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 | 103.00689 | 13.50000 | 102.93339 | | | 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 | 101.60233 | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.27000 | 181.97151 | 2.27000 | 181.92968 | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.62000 | 104.73056 | 2.62000 | 119.34616 | | | 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 | 200.64745 | 3.45000 | 200.60103 | | | 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 | | | 3.01000 | 115.83809 | 3.01000 | 115.80695 | | | 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 | | | 3.32000 | 158.96331 | 3.32000 | 151.37294 | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 3.23000 | 163.04662 | 3.23000 | 163.06812 | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 9.07500 | 101.17359 | 9.07500 | 101.12481 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| NPL10L On 03/04/2017 Spot Bond | | | 100.00000 | 61.56416 | 100.00000 | 61.32064 | | | | 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 | | | 9.70500 | 104.26310 | 9.70500 | 104.33550 | | | | 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 | 101.64519 | | | | 0.00 | 0 | 983,500,000 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 983,500,000 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 983,500,000 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.61615 | | | | 0.00 | 0 | 430,000,000 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.84990 | | | | 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 | 101.71428 | | | | 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 | 101.61215 | | | | 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 | | | 9.90500 | 104.29552 | 9.90500 | 104.36585 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.67424 | | | | 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 | 101.65488 | | | | 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 | 101.78448 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NQ1C1 On 22/05/2020 Spot Bond | | | 10.10500 | 104.32797 | 10.10500 | 104.39625 | | | | 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 | 101.69360 | | | | 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 | 101.70329 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.86768 | | | | 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 | 102.06110 | | | | 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 | 101.73232 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.96068 | | | | 0.00 | 700,000,000 | 1,400,000,000 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 700,000,000 | 1,400,000,000 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 700,000,000 | 1,400,000,000 |
| NRA01: On 30/11/2018 Spot Bond | | | 9.02500 | 108.76823 | 9.02500 | 108.71577 | | | | 0.00 | 0 | 680,000,000 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 680,000,000 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 680,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.81500 | 114.32282 | 9.81500 | 114.26329 | | | | 0.00 | 0 | 820,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 820,000,000 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 820,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.16500 | 182.65049 | 2.16500 | 182.60956 | | | | 0.00 | 0 | 8,900,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.48500 | 107.11505 | 11.48500 | 107.04970 | | | | 0.00 | 0 | 2,510,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 2,510,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 2,510,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 14.15160 | 100.00000 | 14.08902 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78649 | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10512 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NTC16 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52584 | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51320 | | | 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 | 100.15043 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NYT101 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76382 | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | 0.00 | 0 | 0 |
| NYT102 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.16391 | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | 0.00 | 0 | 0 |
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 21.35886 | 100.00000 | 21.25550 | | | 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 | 101.89489 | | | 0.00 | 350,000,000 | 175,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 350,000,000 | 175,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 350,000,000 | 175,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 10.22500 | 99.03965 | 10.22500 | 98.98598 | | | 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 | 101.29172 | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2025 Spot Bond | | | 10.41500 | 99.96752 | 10.41500 | 101.64411 | | 3,332,800,000,000.00 | | 320,000,000 | 1,660,000,000 |
| Total OML05 SPOT | | | | | | | | 3,332,800,000,000.00 | | 320,000,000 | 1,660,000,000 |
| Total For OML05 | | | | | | | | 3,332,800,000,000.00 | | 320,000,000 | 1,660,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| OML06 On 19/03/2022 Spot Bond | | | 10.99000 | 101.08734 | 10.99000 | 101.02858 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 11.73500 | 98.83742 | 11.73500 | 99.85576 | | | 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 | 101.25680 | | | 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 | | | 10.98000 | 103.86078 | 10.98000 | 103.80045 | | | 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 | | | 11.63500 | 102.80715 | 11.63500 | 102.74398 | | | 0.00 | 0 | 940,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 940,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM21 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44951 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total PMM21 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For PMM21 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| PMM23 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37523 | | | 0.00 | 0 | 0 |
| Total PMM23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM23 | | | | | | | | | 0.00 | 0 | 0 |
| PMM24 On 07/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26021 | | | 0.00 | 0 | 0 |
| Total PMM24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM24 | | | | | | | | | 0.00 | 0 | 0 |
| PMM25 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33950 | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | 0.00 | 0 | 0 |
| PMM26 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95372 | | | 0.00 | 0 | 0 |
| Total PMM26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|------------------------|---------------|
| PMM27 On 25/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.57849 | | | 0.00 | 0 | 0 |
| Total PMM27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM27 | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 95.61135 | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 0 |
| PPC003 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.82776 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PPC004 On 30/06/2021 Spot Bond | | | 10.01500 | 101.52139 | 10.01500 | 101.48309 | | | 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 |
| PRE1A3 On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.14213 | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.14531 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.15897 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.16214 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 9.01000 | 43.75190 | 9.01000 | 43.73084 | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | 0.00 | 0 | 0 |
| R159 On 15/09/2016 Spot Bond | | | 7.38000 | 105.85110 | 7.38000 | 105.80868 | | 479,700,000,000,000.00 | 65,000,000,000 | 105,521,883,300 | |
| Total R159 SPOT | | | | | | | | '9,700,000,000,000.00 | 65,000,000,000 | 105,521,883,300 | |
| Total For R159 | | | | | | | | '9,700,000,000,000.00 | 65,000,000,000 | 105,521,883,300 | |
| R159P On 15/09/2016 Spot Bond | | | 7.21000 | 99.17718 | 7.21000 | 99.13834 | | 0.00 | 0 | 0 | |
| Total R159P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For R159P | | | | | | | | 0.00 | 0 | 0 | |

| 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 21/12/2026 Spot Bond | | | 8.64000 | 113.82248 | 8.73500 | 113.07604 | | | 476,801,329,216,000.00 | 1,675,555,709,400 | 1,688,156,780,500 |
| Total R186 SPOT | | | | | | | | | 6,801,329,216,000.00 | 675,555,709,400 | 688,156,780,500 |
| Total For R186 | | | | | | | | | 6,801,329,216,000.00 | 675,555,709,400 | 688,156,780,500 |
| R187P On 21/12/2026 Spot Bond | | | 8.93000 | 40.38074 | 8.93000 | 40.36147 | | | 0.00 | 0 | 0 |
| Total R187P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R187P | | | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 8.85000 | 37.32658 | 8.85000 | 37.30892 | | | 0.00 | 0 | 0 |
| Total R188P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R188P | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Spot Bond | | | 1.76000 | 298.71745 | 1.76000 | 298.65706 | | | 37,451,421,744,000.00 | 21,279,216,900 | 19,747,826,800 |
| Total R197 SPOT | | | | | | | | | 17,451,421,744,000.00 | 21,279,216,900 | 19,747,826,800 |
| Total For R197 | | | | | | | | | 17,451,421,744,000.00 | 21,279,216,900 | 19,747,826,800 |
| R202 On 07/12/2033 Spot Bond | | | 1.86000 | 247.94417 | 1.83000 | 248.89891 | | | 49,430,078,088,000.00 | 26,575,310,800 | 225,044,164,600 |
| Total R202 SPOT | | | | | | | | | 19,430,078,088,000.00 | 26,575,310,800 | 225,044,164,600 |
| Total For R202 | | | | | | | | | 19,430,078,088,000.00 | 26,575,310,800 | 225,044,164,600 |
| R2023 On 28/02/2023 Spot Bond | | | 8.33000 | 100.40882 | 8.41000 | 99.97366 | | | 142,180,632,233,000.00 | 497,260,580,100 | 811,163,150,900 |
| Total R2023 SPOT | | | | | | | | | 12,180,632,233,000.00 | 497,260,580,100 | 811,163,150,900 |
| Total For R2023 | | | | | | | | | 12,180,632,233,000.00 | 497,260,580,100 | 811,163,150,900 |
| R203 On 15/09/2017 Spot Bond | | | 7.49500 | 103.96286 | 7.57000 | 103.84161 | | | 326,204,761,175,000.00 | 176,945,265,000 | 892,629,507,500 |
| Total R203 SPOT | | | | | | | | | 16,204,761,175,000.00 | 176,945,265,000 | 392,629,507,500 |
| Total For R203 | | | | | | | | | 16,204,761,175,000.00 | 176,945,265,000 | 392,629,507,500 |
| R2030 On 31/01/2030 Spot Bond | | | 9.11500 | 91.52826 | 9.11500 | 91.48394 | | | 294,262,058,613,000.00 | 141,992,546,200 | 804,108,455,700 |
| Total R2030 SPOT | | | | | | | | | 14,262,058,613,000.00 | 141,992,546,200 | 304,108,455,700 |
| Total For R2030 | | | | | | | | | 14,262,058,613,000.00 | 141,992,546,200 | 304,108,455,700 |
| R2032 On 31/03/2032 Spot Bond | | | 9.24000 | 94.71079 | 9.24000 | 94.66405 | | | 976,878,849,868,000.00 | 322,173,035,700 | 525,821,563,200 |
| Total R2032 SPOT | | | | | | | | | 6,878,849,868,000.00 | 322,173,035,700 | 525,821,563,200 |
| Total For R2032 | | | | | | | | | 6,878,849,868,000.00 | 322,173,035,700 | 525,821,563,200 |
| R2035 On 28/02/2035 Spot Bond | | | 9.33000 | 99.79702 | 9.33000 | 99.74784 | | | 416,003,500,000,000.00 | 258,950,000,000 | 577,389,200,000 |
| Total R2035 SPOT | | | | | | | | | 16,003,500,000,000.00 | 258,950,000,000 | 577,389,200,000 |
| Total For R2035 | | | | | | | | | 16,003,500,000,000.00 | 258,950,000,000 | 577,389,200,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.38500 | 92.10053 | 9.38500 | 92.05464 | | | 187,028,338,801,000.00 | 126,481,442,600 | 527,173,728,100 |
| Total R2037 SPOT | | | | | | | | | 17,028,338,801,000.00 | 126,481,442,600 | 527,173,728,100 |
| Total For R2037 | | | | | | | | | 17,028,338,801,000.00 | 126,481,442,600 | 527,173,728,100 |
| R204 On 21/12/2018 Spot Bond | | | 7.72500 | 101.53548 | 7.80500 | 101.32158 | | | 902,618,068,972,500.00 | 893,542,792,100 | 714,340,443,100 |
| Total R204 SPOT | | | | | | | | | 12,618,068,972,500.00 | 893,542,792,100 | 714,340,443,100 |
| Total For R204 | | | | | | | | | 12,618,068,972,500.00 | 893,542,792,100 | 714,340,443,100 |

| 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 31/01/2040 Spot Bond | | | 9.41500 | 96.19560 | 9.41500 | 96.14752 | | | 998,299,660,862,500.00 | 424,673,357,500 | 663,360,600,000 |
| Total R2040 SPOT | | | | | | | | | 18,299,660,862,500.00 | 424,673,357,500 | 663,360,600,000 |
| Total For R2040 | | | | | | | | | 18,299,660,862,500.00 | 424,673,357,500 | 663,360,600,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.47000 | 93.08756 | 9.47000 | 93.04076 | | | 375,108,000,000,000.00 | 356,400,000,000 | 651,178,926,300 |
| Total R2044 SPOT | | | | | | | | | 5,108,000,000,000.00 | 356,400,000,000 | 651,178,926,300 |
| Total For R2044 | | | | | | | | | 5,108,000,000,000.00 | 356,400,000,000 | 651,178,926,300 |
| R2048 On 28/02/2048 Spot Bond | | | 9.45500 | 96.67088 | 9.45500 | 96.62263 | | | 017,890,251,519,500.00 | 636,477,022,900 | 1,115,853,729,700 |
| Total R2048 SPOT | | | | | | | | | 17,890,251,519,500.00 | 636,477,022,900 | 115,853,729,700 |
| Total For R2048 | | | | | | | | | 17,890,251,519,500.00 | 636,477,022,900 | 115,853,729,700 |
| R207 On 15/01/2020 Spot Bond | | | 7.94500 | 98.32764 | 8.02500 | 98.05191 | | | 163,312,912,725,000.00 | 398,151,405,000 | 733,137,948,000 |
| Total R207 SPOT | | | | | | | | | 3,312,912,725,000.00 | 398,151,405,000 | 733,137,948,000 |
| Total For R207 | | | | | | | | | 3,312,912,725,000.00 | 398,151,405,000 | 733,137,948,000 |
| R208 On 31/03/2021 Spot Bond | | | 8.10500 | 97.14017 | 8.18500 | 96.80263 | | | 938,284,529,323,000.00 | 609,288,652,600 | 805,387,669,000 |
| Total R208 SPOT | | | | | | | | | 18,284,529,323,000.00 | 609,288,652,600 | 805,387,669,000 |
| Total For R208 | | | | | | | | | 18,284,529,323,000.00 | 609,288,652,600 | 805,387,669,000 |
| R209 On 31/03/2036 Spot Bond | | | 9.18500 | 75.65160 | 9.28500 | 74.90273 | | | 794,024,465,827,500.00 | 739,686,931,500 | 950,382,160,100 |
| Total R209 SPOT | | | | | | | | | 14,024,465,827,500.00 | 739,686,931,500 | 950,382,160,100 |
| Total For R209 | | | | | | | | | 14,024,465,827,500.00 | 739,686,931,500 | 950,382,160,100 |
| R210 On 31/03/2028 Spot Bond | | | 1.83000 | 187.42116 | 1.83000 | 187.38256 | | | 96,804,591,171,000.00 | 52,898,683,700 | 114,368,523,700 |
| Total R210 SPOT | | | | | | | | | 16,804,591,171,000.00 | 52,898,683,700 | 114,368,523,700 |
| Total For R210 | | | | | | | | | 16,804,591,171,000.00 | 52,898,683,700 | 114,368,523,700 |
| R211 On 31/01/2017 Spot Bond | | | 1.55000 | 139.73661 | 1.55000 | 139.70996 | | | 44,748,500,000,000.00 | 28,870,000,000 | 26,250,000,000 |
| Total R211 SPOT | | | | | | | | | 14,748,500,000,000.00 | 28,870,000,000 | 26,250,000,000 |
| Total For R211 | | | | | | | | | 14,748,500,000,000.00 | 28,870,000,000 | 26,250,000,000 |
| R212 On 31/01/2022 Spot Bond | | | 1.73000 | 146.18759 | 1.73000 | 146.15835 | | | 56,799,448,230,000.00 | 32,832,051,000 | 158,341,100,000 |
| Total R212 SPOT | | | | | | | | | 6,799,448,230,000.00 | 32,832,051,000 | 158,341,100,000 |
| Total For R212 | | | | | | | | | 6,799,448,230,000.00 | 32,832,051,000 | 158,341,100,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.06000 | 86.49308 | 9.15500 | 85.78501 | | | 248,589,031,634,000.00 | 137,813,358,900 | 488,830,185,900 |
| Total R213 SPOT | | | | | | | | | 18,589,031,634,000.00 | 137,813,358,900 | 488,830,185,900 |
| Total For R213 | | | | | | | | | 18,589,031,634,000.00 | 137,813,358,900 | 488,830,185,900 |
| R214 On 28/02/2041 Spot Bond | | | 9.37500 | 75.32755 | 9.37500 | 75.29025 | | | 062,900,809,062,500.00 | 113,376,086,300 | 640,777,333,800 |
| Total R214 SPOT | | | | | | | | | 2,900,809,062,500.00 | 113,376,086,300 | 640,777,333,800 |
| Total For R214 | | | | | | | | | 2,900,809,062,500.00 | 113,376,086,300 | 640,777,333,800 |
| R230C On 15/09/2016 Spot Bond | | | 7.21000 | 99.17718 | 7.21000 | 99.13834 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R330C On 21/12/2016 Spot Bond | | | 7.26000 | 97.30962 | 7.26000 | 97.27196 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 7.85000 | 93.45016 | 7.85000 | 93.41085 | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | | | 0.00 | 0 | 0 |
| R332C On 21/12/2017 Spot Bond | | | 7.90000 | 89.86110 | 7.90000 | 89.82307 | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | | | 0.00 | 0 | 0 |
| R333C On 21/06/2018 Spot Bond | | | 8.29000 | 85.83951 | 8.29000 | 85.80142 | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 8.27000 | 82.46075 | 8.27000 | 82.42425 | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 8.25000 | 79.23021 | 8.25000 | 79.19521 | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 8.24000 | 76.11614 | 8.24000 | 76.08256 | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 72.29216 | 8.54000 | 72.25913 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 8.52000 | 69.38997 | 8.52000 | 69.35834 | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 8.65500 | 66.13567 | 8.65500 | 66.10505 | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 8.62500 | 63.49051 | 8.62500 | 63.46122 | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 8.59500 | 60.96870 | 8.59500 | 60.94067 | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R342C On 21/12/2022 Spot Bond | | | 8.56500 | 58.56391 | 8.56500 | 58.53708 | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 8.52500 | 56.30731 | 8.52500 | 56.28163 | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 8.48500 | 54.15847 | 8.48500 | 54.13388 | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 9.13000 | 49.48570 | 9.13000 | 49.46157 | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 9.09000 | 47.47726 | 9.09000 | 47.45421 | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R346C | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 9.05000 | 45.56780 | 9.05000 | 45.54577 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 9.01000 | 43.75190 | 9.01000 | 43.73084 | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 8.97000 | 42.02448 | 8.97000 | 42.00433 | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 8.93000 | 40.38074 | 8.93000 | 40.36147 | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 8.89000 | 38.81619 | 8.89000 | 38.79774 | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 8.85000 | 37.32658 | 8.85000 | 37.30892 | | | 0.00 | 0 | 0 |
| Total R352C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.94451 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19383 | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | 100.00000 | 85.41576 | 100.00000 | 85.03100 | | | 0.00 | 0 | 0 |
| Total RCSB06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44520 | | | 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 | 55.19773 | 100.00000 | 54.93062 | | | 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 | 52.58441 | 100.00000 | 52.32995 | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB3 On 17/03/2017 Spot Bond | | | 100.00000 | 62.57934 | 100.00000 | 62.27650 | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 92.72305 | 100.00000 | 92.26741 | | | 0.00 | 0 | 0 |
| Total RCSB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB5U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 30.32109 | 100.00000 | 30.17437 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RCSC3 On 18/10/2016 Spot Bond | | | 100.00000 | 86.91562 | 100.00000 | 86.52235 | | | 0.00 | 0 | 0 |
| Total RCSC3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC3U | | | | | | | | | 0.00 | 0 | 0 |
| RDF01I On 04/09/2017 Spot Bond | | | 100.00000 | 40.45645 | 100.00000 | 42.94440 | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 9.62092 | 100.00000 | 9.73320 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF03I On 04/04/2018 Spot Bond | | | 100.00000 | 27.93559 | 100.00000 | 29.46244 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 20.24990 | 100.00000 | 21.17915 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 12.60145 | 100.00000 | 12.93187 | | | | 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 | 101.22912 | | | | 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 | 101.91656 | | | | 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 | 101.68984 | | | | 0.00 | 310,000,000 | 155,000,000 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 310,000,000 | 155,000,000 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 310,000,000 | 155,000,000 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.05249 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.65444 | | | | 0.00 | 0 | 0 |
| Total RDFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39975 | | | | 0.00 | 0 | 0 |
| Total RDFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94571 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40384 | | | | 0.00 | 0 | 0 |
| Total RDFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34061 | | | | 0.00 | 0 | 0 |
| Total RDFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42467 | | | | 0.00 | 0 | 0 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13931 | | | 0.00 | 0 | 0 |
| Total RDFC34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC34 | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79051 | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.30247 | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67422 | | | 0.00 | 0 | 0 |
| Total REBC03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC03 | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61942 | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91821 | | | 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 | 100.89979 | | | 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 | 101.07731 | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | 0.00 | 0 | 0 |
| RES01 On 02/03/2018 Spot Bond | | | 100.00000 | 31.43163 | 100.00000 | 31.27953 | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | 0.00 | 0 | 0 |
| RES02 On 02/03/2019 Spot Bond | | | 100.00000 | 18.15549 | 100.00000 | 18.06763 | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | 0.00 | 0 | 0 |
| RES03 On 02/03/2020 Spot Bond | | | 100.00000 | 12.75492 | 100.00000 | 12.69320 | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | 0.00 | 0 | 0 |
| RES04 On 02/03/2021 Spot Bond | | | 100.00000 | 10.63587 | 100.00000 | 10.58440 | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15617 | | | | 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 | 99.93032 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES24 On 09/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34489 | | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44519 | | | | 0.00 | 0 | 0 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES27 | | | | | | | | | | 0.00 | 0 | 0 |
| RES29 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62512 | | | | 0.00 | 0 | 0 |
| Total RES29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES29 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.40018 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52082 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RES33 On 12/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57308 | | | | 0.00 | 0 | 0 |
| Total RES33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES33 | | | | | | | | | | 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 | 93.21459 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23024 | | | | 0.00 | 0 | 0 |
| Total RP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP013 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 86.99928 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 101.39693 | 12.35000 | 107.78392 | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 16.08101 | 100.00000 | 16.00319 | | | 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 | 15.72479 | 100.00000 | 15.64951 | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | 0.00 | 0 | 0 |
| RPP04U On 07/10/2016 Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | 0.00 | 0 | 0 |
| RPP08U On 30/04/2020 Spot Bond | | | 100.00000 | 14.67005 | 100.00000 | 14.59906 | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | 0.00 | 0 | 0 |
| RPP09U On 21/11/2016 Spot Bond | | | 100.00000 | 97.96017 | 100.00000 | 97.45391 | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.67617 | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 59.19350 | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 9.72000 | 103.75893 | 9.72000 | 103.70513 | | 972,000,000,000.00 | | 100,000,000 | 130,000,000 |
| Total RW21 SPOT | | | | | | | | 972,000,000,000.00 | | 100,000,000 | 130,000,000 |
| Total For RW21 | | | | | | | | 972,000,000,000.00 | | 100,000,000 | 130,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 10.15000 | 98.14470 | 10.15000 | 98.09161 | | | 0.00 | 0 | 360,000,000 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 360,000,000 |
| RW28 On 10/12/2028 Spot Bond | | | 10.86500 | 97.34969 | 10.86500 | 97.29342 | | | 0.00 | 0 | 220,000,000 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 220,000,000 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 220,000,000 |
| SBK12 On 24/11/2016 Spot Bond | | | 8.56000 | 102.71214 | 8.56000 | 102.66521 | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.04749 | | | | 0.00 | 940,000,000 | 470,000,000 |
| Total SBK13 SPOT | | | | | | | | | | 0.00 | 940,000,000 | 470,000,000 |
| Total For SBK13 | | | | | | | | | | 0.00 | 940,000,000 | 470,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.67000 | 101.65115 | 9.67000 | 101.59871 | | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.43771 | | | | 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 | 100.58265 | | | | 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 | 98.12102 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.12069 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.21097 | | | | 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 | 102.92392 | | | | 0.00 | 276,000,000 | 148,000,000 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 276,000,000 | 148,000,000 |
| Total For SBK20 | | | | | | | | | | 0.00 | 276,000,000 | 148,000,000 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.75808 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.05719 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 12.01000 | 100.25161 | 12.01000 | 100.18809 | | | | 0.00 | 0 | 1,915,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,915,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 1,915,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.82193 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 11.22545 | 100.00000 | 11.17113 | | | 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 | 100.24789 | | | 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 | | | 11.92500 | 104.48510 | 11.92500 | 104.41898 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBK9 On 10/04/2018 Spot Bond | | | 9.40500 | 101.10844 | 9.40500 | 101.05767 | | | 0.00 | 0 | 2,420,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.97000 | 102.41985 | 8.97000 | 102.37102 | | 6,009,900,000,000.00 | | 670,000,000 | 167,500,000 |
| Total SBN33 SPOT | | | | | | | | 6,009,900,000,000.00 | | 670,000,000 | 167,500,000 |
| Total For SBN33 | | | | | | | | 6,009,900,000,000.00 | | 670,000,000 | 167,500,000 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44550 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74094 | | | 0.00 | 0 | 0 |
| Total SBN51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN51 | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 8.50000 | 103.67039 | 8.50000 | 103.62350 | | | 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 | 101.38988 | | | 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 | 101.78539 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 9.62000 | 103.28987 | 9.62000 | 103.23686 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| SBS20 On 15/05/2026 Spot Bond | | | 10.63500 | 98.67604 | 10.63500 | 98.62050 | | | 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 | 102.03878 | | | 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 | 102.08017 | | | 0.00 | 285,400,000 | 142,700,000 |
| Total SBS23 SPOT | | | | | | | | | 0.00 | 285,400,000 | 142,700,000 |
| Total For SBS23 | | | | | | | | | 0.00 | 285,400,000 | 142,700,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.27288 | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 9.22500 | 100.85172 | 9.22500 | 100.80230 | | | 0.00 | 0 | 210,000,000 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 210,000,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 63.19576 | 100.00000 | 62.91480 | | | 0.00 | 0 | 0 |
| Total SBS26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS26U | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 10.31000 | 103.68137 | 10.31000 | 103.62411 | | | 0.00 | 0 | 17,400,000 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 17,400,000 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 17,400,000 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20696 | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 9.01500 | 100.43636 | 9.01500 | 100.38797 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 10.64500 | 86.89456 | 10.64500 | 86.84559 | | | 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 | 100.32950 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.83500 | 94.78228 | 10.83500 | 94.72765 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84080 | | | 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 | 101.02419 | | | 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 | | | 10.53500 | 101.42697 | 10.53500 | 101.37039 | | | 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 | 100.22526 | | | 0.00 | 406,000,000 | 406,000,000 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 406,000,000 | 406,000,000 |
| Total For SBS35 | | | | | | | | | 0.00 | 406,000,000 | 406,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.01445 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 9.22500 | 96.47393 | 9.22500 | 96.42666 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 10.36500 | 93.06295 | 10.36500 | 93.01187 | | | 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 | | | 11.40500 | 88.62308 | 11.40500 | 88.56967 | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.95500 | 96.37994 | 9.95500 | 96.32907 | | | 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 | 99.68278 | | | 0.00 | 0 | 2,500,000,000 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| SBS41 On 12/11/2022 Spot Bond | | | 10.05000 | 101.92777 | 10.05000 | 101.87346 | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 10.81500 | 101.38524 | 10.81500 | 101.32722 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS43 On 12/11/2027 Spot Bond | | | 10.98500 | 101.38185 | 10.98500 | 101.32294 | | | | 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 | 102.00359 | | | | 0.00 | 0 | 1,500,000,000 |
| Total SBS44 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SBS44 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.95835 | | | | 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 | | | 9.80000 | 109.02573 | 9.80000 | 108.96844 | | | | 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 | 101.96210 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.06000 | 116.80240 | 3.06000 | 275.69704 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 2.52000 | 137.75420 | 2.52000 | 139.04259 | | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 93.40393 | 100.00000 | 93.05250 | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 93.40393 | 100.00000 | 93.05250 | | | | 0.00 | 0 | 0 |
| Total SBSI12/R211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12/R211 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 3.38000 | 202.46745 | 3.38000 | 202.77471 | | | | 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 | 44.01597 | 100.00000 | 43.80297 | | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|-----------------------|
| 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 | 100.78059 | | | | 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 | 16.56989 | 100.00000 | 1.56760 | | 240,000,000,000,000.00 | | 2,400,000,000 | 5,000,000,000 | |
| Total SGI005 SPOT | | | | | | | | 10,000,000,000,000.00 | | 2,400,000,000 | 5,000,000,000 | |
| Total For SGI005 | | | | | | | | 10,000,000,000,000.00 | | 2,400,000,000 | 5,000,000,000 | |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 89.75610 | 100.00000 | 89.32039 | | | | 0.00 | 0 | 0 |
| Total SHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 180.26485 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 3.20000 | 123.57128 | 3.20000 | 138.57855 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 102.17295 | 6.50000 | 102.13724 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59742 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71591 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For SHS04 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| SHS05 On 29/06/2017 Spot Bond | | | 9.07000 | 100.57421 | 9.07000 | 100.52547 | | | | 0.00 | 0 | 10,000,000,000 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 100.84591 | 8.75000 | 100.79874 | | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| Total For SHS05/R203 | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.26262 | | | 0.00 | 0 | 13,460,000 |
| Total SHS06 SPOT | | | | | | | | | 0.00 | 0 | 13,460,000 |
| Total For SHS06 | | | | | | | | | 0.00 | 0 | 13,460,000 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 96.08355 | 100.00000 | 95.58442 | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.22902 | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13156 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SHS17L On 30/09/2016 Spot Bond | | | 100.00000 | 88.77955 | 100.00000 | 88.36078 | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | 0.00 | 0 | 0 |
| SHS18L On 30/11/2016 Spot Bond | | | 100.00000 | 95.32157 | 100.00000 | 94.84015 | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.17000 | 105.05453 | 9.17000 | 105.00335 | | | 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 | 102.26845 | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85338 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88079 | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 10.08500 | 100.14182 | 10.08500 | 100.08799 | | 6,696,440,000,000.00 | | 664,000,000 | 166,000,000 |
| Total SHS25 SPOT | | | | | | | | 6,696,440,000,000.00 | | 664,000,000 | 166,000,000 |

| 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 SHS25 | | | | | | | | | | 6,696,440,000,000.00 | 664,000,000 | 166,000,000 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88079 | | | | 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 | 101.09982 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 23.81806 | 100.00000 | 23.70280 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 8.63000 | 104.54809 | 8.63000 | 104.49880 | | | | 0.00 | 0 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.60500 | 102.44721 | 9.60500 | 102.39442 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.97000 | 102.41985 | 8.97000 | 102.37102 | | | | 0.00 | 0 | 3,870,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,870,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,870,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.57305 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 11.11000 | 48.52022 | 11.11000 | 106.62381 | | | | 0.00 | 0 | 1,500,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70324 | | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.91211 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.67427 | | | | 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 | 101.71298 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| Total For SPDA6 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54864 | | | 0.00 | 420,000,000 | 210,000,000 |
| Total SPDA7 SPOT | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For SPDA7 | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.59551 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.98432 | | | 0.00 | 0 | 0 |
| Total SPG001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG001 | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40915 | | | 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 | | | 9.86000 | 96.93031 | 9.86000 | 96.87935 | | | 0.00 | 0 | 4,000,000,000 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59344 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For SSN001 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95453 | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20341 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total SSN003 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For SSN003 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| SSN00 On 31/03/2021 Spot Bond | | | 9.75500 | 91.27303 | 9.75500 | 91.22553 | | | 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 | | | 9.75500 | 91.27303 | 9.75500 | 91.22553 | | | 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 | | | 9.44500 | 94.05566 | 9.44500 | 94.00849 | | | 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 | 101.09413 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total SSN008 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total For SSN008 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| SSN00: On 15/09/2017 Spot Bond | | | 8.45000 | 102.95985 | 8.45000 | 102.91354 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 31/01/2025 Spot Bond | | | 2.64000 | 118.73859 | 2.64000 | 119.16175 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2018 Spot Bond | | | 9.61500 | 97.58073 | 9.61500 | 97.53067 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 26/08/2018 Spot Bond | | | 8.50000 | 101.59628 | 8.50000 | 101.56634 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.75500 | 99.66558 | 10.75500 | 99.60854 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.41799 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 11.02500 | 74.11087 | 11.02500 | 74.06789 | | | | 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 | 100.30202 | | | | 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 | 100.36390 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93997 | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total For SSN027 | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| SSN02: On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.23925 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.62800 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74999 | | | | 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 | 101.15344 | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total For SSN033 | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| SSN03 On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.56554 | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total For SSN034 | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| SSN03 On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.97124 | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| Total For SSN035 | | | | | | | | | | 0.00 | 580,000,000 | 290,000,000 |
| SSN03 On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 101.68252 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 26/01/2021 Spot Bond | | | 9.55000 | 100.44714 | 9.55000 | 100.17761 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SY128 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.69003 | | | | 0.00 | 0 | 0 |
| Total SY1286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1286 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1287 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49060 | | | | 0.00 | 0 | 0 |
| Total SY1287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1287 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1307 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.14038 | | | | 0.00 | 0 | 0 |
| Total SY1307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1307 | | | | | | | | | | 0.00 | 0 | 0 |
| SY130 On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.05575 | | | | 0.00 | 0 | 0 |
| Total SY1308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1308 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1311 On 04/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95862 | | | | 0.00 | 0 | 0 |
| Total SY1311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For SY1311 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1312 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.36229 | | | | 0.00 | 0 | 0 |
| Total SY1312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1312 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1313 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.50331 | | | | 0.00 | 0 | 0 |
| Total SY1313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1313 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1314 On 03/11/2016 Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1314 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.68500 | 98.97792 | 9.68500 | 98.92677 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.70330 | | | | 0.00 | 256,902,600 | 128,451,300 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 256,902,600 | 128,451,300 |
| Total For T12A10 | | | | | | | | | | 0.00 | 256,902,600 | 128,451,300 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.77107 | | | | 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 | | | 9.67500 | 95.49633 | 9.67500 | 102.36347 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A10 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72005 | | | | 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 | 101.79132 | | | | 0.00 | 0 | 120,000,000 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.57500 | 104.10143 | 9.57500 | 107.41836 | | | | 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 | 101.65262 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72005 | | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total For T13A14 | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78747 | | | 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 | | | 9.67500 | 106.26811 | 9.67500 | 106.15661 | | | 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 | 100.16805 | | | 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 | 100.17226 | | | 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 | | | 9.62500 | 101.93384 | 9.62500 | 104.72931 | | | 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 | 101.29224 | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97189 | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53566 | | | 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 | 100.65378 | | | 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 | 100.66753 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total TFS136 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For TFS136 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| TFS137 On 16/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75739 | | | 0.00 | 0 | 0 |
| Total TFS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS137 | | | | | | | | | 0.00 | 0 | 0 |
| TFS138 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01366 | | | 0.00 | 0 | 400,000,000 |
| Total TFS138 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |

| 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 TFS138 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TFS13E On 27/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.61779 | | | | 0.00 | 0 | 2,488,651,800 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 2,488,651,800 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 2,488,651,800 |
| TFS14C On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10753 | | | | 0.00 | 0 | 0 |
| Total TFS140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS140 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.36293 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.55310 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.83000 | 100.35544 | 7.83000 | 100.31356 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35850 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36858 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.39000 | 93.31259 | 7.39000 | 100.29623 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.35850 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.36858 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.16000 | 93.51032 | 7.16000 | 100.28716 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.38833 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38672 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.42536 | | | | 0.00 | 200,000,000 | 2,207,500,000 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 2,207,500,000 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 200,000,000 | 2,207,500,000 |
| TH10C: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42014 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.57757 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55961 | | | | 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 | 100.35809 | | | | 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 | 100.37099 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 100.39551 | 8.73000 | 100.34891 | | | | 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 | 100.17872 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.36858 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 9.80500 | 85.50129 | 9.80500 | 97.52771 | | | | 0.00 | 0 | 140,000,000 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.06941 | | | | 0.00 | 0 | 50,000,000 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |

| 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 TH11A7 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH11Aε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.36858 | | | | 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 | 100.38913 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Bε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.38470 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Bε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.38309 | | | | 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 | 100.42455 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Cε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.42294 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Cε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.40886 | | | | 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 | 100.54959 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Dε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.55118 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Dε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.54319 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.68394 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12Aε On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.73235 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | 9.62500 | 101.58706 | 9.62500 | 102.91708 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.70330 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.77107 | | | | 0.00 | 310,000,000 | 155,000,000 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 310,000,000 | 155,000,000 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 310,000,000 | 155,000,000 |
| TH12A5 On 21/08/2019 Spot Bond | | | 9.53500 | 101.28439 | 9.53500 | 101.23256 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.69362 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.77107 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/02/2048 Spot Bond | | | 9.64500 | 87.96808 | 9.64500 | 100.25351 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85819 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.85819 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85819 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.85819 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.01301 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.01301 | | | | 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 | 102.01301 | | | | 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 | 102.01107 | | | | 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 | 102.64131 | | | | 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 | 102.64131 | | | | 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 | 102.78883 | | | | 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 | 102.62972 | | | | 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 | 101.65877 | | | | 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 | 101.70137 | | | | 0.00 | 0 | 100,000,000 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH13A: On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.77099 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 9.77500 | 100.38960 | 9.77500 | 102.67017 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66070 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.70331 | | | | 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 | 101.21523 | | | | 0.00 | 0 | 140,000,000 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| TH13A7 On 21/08/2020 Spot Bond | | | 9.66500 | 102.79050 | 9.66500 | 104.18655 | | | | 0.00 | 0 | 230,000,000 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 230,000,000 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 230,000,000 |
| TH13A8 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65262 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85809 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86002 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89334 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85485 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 25/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.17777 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.99352 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.00900 | | | | 0.00 | 200,000,000 | 1,000,000,000 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 1,000,000,000 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 200,000,000 | 1,000,000,000 |
| TH13C3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.98954 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.02801 | | | | 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 | 100.19988 | | | | 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 | 102.63135 | | | | 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 | 102.63135 | | | | 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 | 102.66144 | | | | 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 | 102.63271 | | | | 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 | 100.25137 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.35688 | | | | 0.00 | 0 | 0 |
| Total TH9A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A12 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.37502 | | | | 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 | 6.01499 | 101.06155 | 5.98560 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| 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 |
| THE9AI 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 | 100.39919 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.44944 | | | | 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 | 100.56353 | | | | 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 | | | 9.74500 | 91.80990 | 9.74500 | 91.72667 | | | | 0.00 | 0 | 10,250,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 10,250,000,000 |

| 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 TL20 | | | | | | | | | 0.00 | 0 | 10,250,000,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 16.20024 | 100.00000 | 16.13899 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 110.85900 | 10.00000 | 110.80100 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.45000 | 102.98718 | 8.45000 | 102.94088 | | 25,794,470,000,000.00 | | 3,052,600,000 | 48,294,797,882 |
| Total TN17 SPOT | | | | | | | | 25,794,470,000,000.00 | | 3,052,600,000 | 48,294,797,882 |
| Total For TN17 | | | | | | | | 25,794,470,000,000.00 | | 3,052,600,000 | 48,294,797,882 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 43.29624 | 100.00000 | 43.10585 | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 9.54500 | 107.16337 | 9.54500 | 107.10907 | | | 0.00 | 0 | 35,704,100,000 |
| Total TN20 SPOT | | | | | | | | 0.00 | 0 | 0 | 35,704,100,000 |
| Total For TN20 | | | | | | | | 0.00 | 0 | 0 | 35,704,100,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 17.46405 | 100.00000 | 17.38724 | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 3.70229 | 100.00000 | 3.68438 | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN20U | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 10.14000 | 105.94118 | 10.14000 | 105.88425 | | | 0.00 | 0 | 22,186,800,000 |
| Total TN23 SPOT | | | | | | | | 0.00 | 0 | 0 | 22,186,800,000 |
| Total For TN23 | | | | | | | | 0.00 | 0 | 0 | 22,186,800,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.41746 | 100.00000 | 13.35846 | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.82500 | 96.82773 | 10.82500 | 96.77165 | | | 0.00 | 0 | 25,880,000,000 |
| Total TN25 SPOT | | | | | | | | 0.00 | 0 | 0 | 25,880,000,000 |
| Total For TN25 | | | | | | | | 0.00 | 0 | 0 | 25,880,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.84090 | 100.00000 | 13.77936 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | 0.00 | 0 | 0 | 0 |
| TN27 On 14/11/2027 Spot Bond | | | 10.82500 | 89.58739 | 10.82500 | 89.53607 | | | 0.00 | 0 | 10,370,000,000 |
| Total TN27 SPOT | | | | | | | | 0.00 | 0 | 0 | 10,370,000,000 |
| Total For TN27 | | | | | | | | 0.00 | 0 | 0 | 10,370,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.67238 | 100.00000 | 10.62545 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.23500 | 98.16984 | 11.23500 | 98.11123 | | | | 0.00 | 0 | 3,050,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 3,050,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 3,050,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 124.30797 | 8.00000 | 124.25470 | | | | 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 | | | 11.49500 | 97.35512 | 11.49500 | 97.29568 | | | | 0.00 | 0 | 1,400,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.40395 | 10.75000 | 103.34481 | | | | 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 | 101.53511 | | | | 0.00 | 1,363,000 | 1,363,000 |
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 1,363,000 | 1,363,000 |
| Total For TNF18 | | | | | | | | | | 0.00 | 1,363,000 | 1,363,000 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.20935 | | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.80152 | | | | 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 | 102.52866 | | | | 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 | 101.91120 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| 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 | 101.95380 | | | 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 | 102.01770 | | | 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 | 110.85900 | 10.00000 | 110.80100 | | | 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 | 100.70202 | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68090 | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53028 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.53904 | | | 0.00 | 0 | 0 |
| Total TPDA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 9.68500 | 101.05547 | 9.68500 | 101.00354 | | 6,585,800,000,000.00 | 680,000,000 | 170,000,000 | |
| Total TPDA08 SPOT | | | | | | | | 6,585,800,000,000.00 | 680,000,000 | 170,000,000 | |
| Total For TPDA08 | | | | | | | | 6,585,800,000,000.00 | 680,000,000 | 170,000,000 | |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.10714 | 10.00000 | 100.05355 | | 0.00 | 0 | 0 | |
| Total TR30 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TR30 | | | | | | | | 0.00 | 0 | 0 | |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 100.10447 | 9.75000 | 100.05222 | | 0.00 | 0 | 0 | |
| Total TR31 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TR31 | | | | | | | | 0.00 | 0 | 0 | |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 10.10382 | 100.00000 | 10.05177 | | 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 | 101.18288 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.23725 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 9.92500 | 100.43882 | 9.92500 | 100.38567 | | | | 0.00 | 0 | 50,000,000 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TRA2B On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.32350 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.49580 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.89244 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.15767 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.21746 | | | | 0.00 | 226,800,000 | 113,400,000 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 226,800,000 | 113,400,000 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 226,800,000 | 113,400,000 |
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 8.71334 | 100.00000 | 8.67117 | | | | 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 | 9.27861 | 100.00000 | 9.23371 | | | | 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 | 101.25067 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.61778 | 100.00000 | 9.57124 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.25731 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.90042 | 100.00000 | 9.85251 | | | | 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 | 101.44308 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.34861 | 100.00000 | 13.28401 | | | | 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 | 101.85340 | | | | 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 | 17.13596 | 100.00000 | 17.05304 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 17.31122 | 100.00000 | 17.22746 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 2.27375 | 100.00000 | 2.26275 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.69086 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.13382 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.61207 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.33201 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total TSP198 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For TSP198 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| TSP19 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.68961 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TSP199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP199 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP200 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.37926 | | | | 0.00 | 0 | 0 |
| Total TSP200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP200 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP201 On 04/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95831 | | | | 0.00 | 0 | 0 |
| Total TSP201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP201 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.94305 | | | | 0.00 | 0 | 0 |
| Total TSP202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP202 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP203 On 16/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.65876 | | | | 0.00 | 0 | 0 |
| Total TSP203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP203 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP204 On 01/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.35857 | | | | 0.00 | 0 | 0 |
| Total TSP204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP204 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP205 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.18448 | | | | 0.00 | 0 | 0 |
| Total TSP205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP205 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP206 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.00238 | | | | 0.00 | 0 | 0 |
| Total TSP206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP206 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP207 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.96558 | | | | 0.00 | 0 | 0 |
| Total TSP207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP207 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP208 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.83156 | | | | 0.00 | 0 | 0 |
| Total TSP208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP208 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP209 On 11/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.66365 | | | | 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 | 93.33586 | | | | 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 | 93.04041 | | | | 0.00 | 0 | 0 |

| Contract 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 |
| TSP212 On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.97470 | | | | 0.00 | 0 | 0 |
| Total TSP212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP212 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP213 On 22/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.78059 | | | | 0.00 | 0 | 0 |
| Total TSP213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP213 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP214 On 05/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.62902 | | | | 0.00 | 0 | 0 |
| Total TSP214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP214 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP215 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.46539 | | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP216 On 19/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.32297 | | | | 0.00 | 0 | 0 |
| Total TSP216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP216 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 20/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.32590 | | | | 0.00 | 0 | 0 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 18.93766 | 100.00000 | 18.84601 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38080 | | | | 0.00 | 0 | 0 |
| Total TWC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC162 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52592 | | | | 0.00 | 0 | 0 |
| Total TWC164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC164 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48290 | | | | 0.00 | 0 | 0 |
| Total TWC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC170 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10886 | | | | 0.00 | 0 | 0 |
| Total TWC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC172 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79507 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total TWC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC173 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 17/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75413 | | | | 0.00 | 0 | 0 |
| Total TWC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC174 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 19/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.51726 | | | | 0.00 | 0 | 0 |
| Total TWC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC175 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49589 | | | | 0.00 | 0 | 0 |
| Total TWC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC177 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45464 | | | | 0.00 | 0 | 0 |
| Total TWC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC179 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.36907 | | | | 0.00 | 0 | 0 |
| Total TWC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC181 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00738 | | | | 0.00 | 0 | 0 |
| Total TWC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC182 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 12/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87014 | | | | 0.00 | 0 | 0 |
| Total TWC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC183 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 12/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45210 | | | | 0.00 | 0 | 0 |
| Total TWC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC185 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17205 | | | | 0.00 | 0 | 0 |
| Total TWC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC186 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17396 | | | | 0.00 | 0 | 0 |
| Total TWC187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC187 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10753 | | | | 0.00 | 1,800,000,000 | 1,800,000,000 |
| Total TWC188 SPOT | | | | | | | | | | 0.00 | 1,800,000,000 | 1,800,000,000 |
| Total For TWC188 | | | | | | | | | | 0.00 | 1,800,000,000 | 1,800,000,000 |
| TWCJ2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54339 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-------------------|---------------|
| Total TWCJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45161 | | | | 0.00 | 0 | 0 |
| Total TWCM27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM27 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.58500 | 108.54568 | 9.58500 | 108.49046 | | | 958,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total UG21 SPOT | | | | | | | | | 958,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total For UG21 | | | | | | | | | 958,500,000,000.00 | 100,000,000 | 50,000,000 | |
| UG26 On 09/03/2026 Spot Bond | | | 10.68500 | 108.22078 | 10.68500 | 108.15958 | | | 0.00 | 0 | 80,000,000 | |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 | |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 80,000,000 | |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.82163 | 100.00000 | 7.79069 | | | 0.00 | 0 | 0 | |
| Total VJA01U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJA01U | | | | | | | | | 0.00 | 0 | 0 | |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.68302 | 100.00000 | 7.64583 | | | 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 | 7.96630 | 100.00000 | 7.92775 | | | 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 | 8.33223 | 100.00000 | 8.29190 | | | 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 | 10.40949 | 100.00000 | 10.34459 | | | 0.00 | 0 | 0 | |
| Total VJA05U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJA05U | | | | | | | | | 0.00 | 0 | 0 | |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.64712 | 100.00000 | 7.61687 | | | 0.00 | 0 | 0 | |
| Total VJB01U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For VJB01U | | | | | | | | | 0.00 | 0 | 0 | |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.59704 | 100.00000 | 7.56028 | | | 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 | 7.76687 | 100.00000 | 7.72929 | | | 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 | 8.11582 | 100.00000 | 8.07654 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.14473 | 100.00000 | 10.08148 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC14 On 02/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VKC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC14 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC15 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26360 | | | | 0.00 | 0 | 0 |
| Total VKC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC15 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC16 On 29/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.75699 | | | | 0.00 | 0 | 0 |
| Total VKC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC16 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 30.39783 | 100.00000 | 30.25073 | | | | 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 | 99.86299 | | | | 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 | 100.86640 | | | | 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 | 99.86506 | | | | 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 | 101.36042 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86719 | | | | 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 | 7.35968 | 100.00000 | 7.33058 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.36334 | 100.00000 | 7.32771 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.04172 | 100.00000 | 8.99796 | | | | 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 | 4.73094 | 100.00000 | 4.70805 | | | | 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 | 10.19913 | 100.00000 | 10.13554 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.18517 | 100.00000 | 7.15675 | | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.27737 | 100.00000 | 7.24216 | | | | 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 | 9.24135 | 100.00000 | 9.19663 | | | | 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 | 4.51453 | 100.00000 | 4.49269 | | | | 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 | 9.87392 | 100.00000 | 9.81237 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00087 | 100.00000 | 0.00086 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.09000 | 245.07653 | 2.09000 | 245.02273 | | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 8.04000 | 102.38557 | 8.04000 | 102.34172 | | | | 0.00 | 0 | 2,000,000,000 |
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| WSP2f On 28/05/2017 Spot Bond | | | 100.00000 | 57.43739 | 100.00000 | 57.18481 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| Total WSP2/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.35500 | 103.23046 | 8.35500 | 103.18455 | | | | 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 | | | 8.65000 | 102.75799 | 8.65000 | 102.71071 | | | | 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 | | | 8.90000 | 102.02508 | 8.90000 | 101.97681 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 12.28808 | 100.00000 | 12.23405 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.75000 | 78.67177 | 7.75000 | 78.63927 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 88.59223 | 100.00000 | 88.16425 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 85,870,932,650,095,500.00 | 335,868,784,440 | 592,680,540,322 |
| Total for SPOT : | | | | | | | | | | 85,870,932,650,095,500.00 | 335,868,784,440 | 592,680,540,322 |
| Total Futures | | | | | | | | | | 85 870 946 175 070 600.00 | 335,868,876,098 | 592,681,539,802 |
| Total Options | | | | | | | | | | 0.00 | 0 | 74,830 |
| Grand Total: | | | | | | | | | | 85,870,946,175,070,700.00 | 335,868,876,098 | 592,681,614,632 |