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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2017

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| EL28 | On | 02/11/2017 | Bond Future | | 132.50605 | 132.50605 | 133.15820 | 133.15820 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 | On | 02/11/2017 | Bond Future | 133.87 | | | 711.80000 | 0.71180 | 1,363,950 | | 0.00 | 0 | 0 |
| EL28 | On | 02/11/2017 | Bond Future | 133.88 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 02/11/2017 | Bond Future | 133.88 | | | 721.80000 | 0.72180 | 1,373,950 | | 0.00 | 0 | 0 |
| EL28 | On | 02/11/2017 | Bond Future | 133.89 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 | On | 02/11/2017 | Bond Future | 133.89 | | | 731.80000 | 0.73180 | 1,383,950 | | 0.00 | 0 | 0 |
| EL28 | On | 02/11/2017 | Bond Future | 133.87 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | | 10.39767 | 80.30100 | 10.32021 | 80.80435 | | | 754,990,002.00 | 9,402 | 2,000 |
| ES33 | On | 04/05/2017 | Bond Future | | 10.47583 | 78.04443 | 10.39564 | 78.55860 | | | 733,773,730.86 | 9,402 | 9,402 |
| ES33 | On | 03/08/2017 | Bond Future | | 10.54825 | 79.58188 | 10.46532 | 80.10691 | | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | | 10.61842 | 77.40550 | 10.53249 | 77.94288 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | 1,488,763,732.86 | 18,804 | 11,402 |
| ES33 | On | 02/02/2017 | Bond Future | 10.61 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Call | | | 1,732.18000 | 1.73218 | 1,228,830 | | 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 | | | 1,795.27000 | 1.79527 | 1,291,920 | | 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 | | | 1,858.28000 | 1.85828 | 1,354,930 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.54 | Call | | | 921.96000 | 0.92196 | 407,790 | | 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 | | | 985.21000 | 0.98521 | 471,040 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.56 | Call | | | 1,048.39000 | 1.04839 | 534,220 | | 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 | 03/08/2017 | Bond Future | 10.53 | Call | | | 409.95000 | 0.40995 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.53 | Put | | | 0.00000 | 0.00000 | 115,080 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.54 | Call | | | 473.04000 | 0.47304 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.54 | Put | | | 0.00000 | 0.00000 | 51,990 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.55 | Call | | | 536.05000 | 0.53605 | 11,020 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.68 | Call | | | 919.04000 | 0.91904 | 381,660 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.66 | Call | | | 795.40000 | 0.79540 | 258,020 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.67 | Call | | | 857.26000 | 0.85726 | 319,880 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 1,488,763,732.86 | 18,804 | 11,402 |
| ES42 | On | 02/02/2017 | Bond Future | | | 10.52217 | 84.65555 | 10.44956 | 85.19942 | | | 743,021,762.35 | 8,777 | 4,277 |
| ES42 | On | 04/05/2017 | Bond Future | | | 10.59958 | 82.01308 | 10.52441 | 82.56867 | | | 719,828,803.16 | 8,777 | 8,777 |
| ES42 | On | 03/08/2017 | Bond Future | | | 10.67046 | 83.62891 | 10.59280 | 84.19621 | | | 0.00 | 0 | 0 |
| ES42 | On | 02/11/2017 | Bond Future | | | 10.73809 | 81.06672 | 10.65768 | 81.64731 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 1,462,850,565.51 | 17,554 | 13,054 |
| Total For ES42 | | | | | | | | | | | | 1,462,850,565.51 | 17,554 | 13,054 |
| I2025 | On | 02/02/2017 | Bond Future | | | 127.20565 | 127.20565 | 127.15528 | 127.15528 | | | 0.00 | 0 | 2,844 |
| I2025 | On | 04/05/2017 | Bond Future | | | 129.64777 | 129.64777 | 129.59840 | 129.59840 | | | 0.00 | 0 | 917 |
| I2025 | On | 03/08/2017 | Bond Future | | | 130.86386 | 130.86386 | 130.81464 | 130.81464 | | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | | | 133.53121 | 133.53121 | 133.48365 | 133.48365 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,761 |
| I2025 | On | 02/02/2017 | Bond Future | 130.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.00 | Put | | | 2,844.72000 | 2.84472 | 2,794,350 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.01 | Put | | | 2,854.72000 | 2.85472 | 2,804,350 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| I2025 | On | 02/02/2017 | Bond Future | 129.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 129.99 | Put | | | 2,834.72000 | 2.83472 | 2,784,350 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.58 | Put | | | 2,981.60000 | 2.98160 | 2,932,230 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Put | | | 2,961.60000 | 2.96160 | 2,912,230 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.57 | Put | | | 2,971.60000 | 2.97160 | 2,922,230 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Put | | | 3,145.36000 | 3.14536 | 3,096,140 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Put | | | 3,155.36000 | 3.15536 | 3,106,140 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Put | | | 3,165.36000 | 3.16536 | 3,116,140 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Call | | | 503.65000 | 0.50365 | 551,210 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Call | | | 523.65000 | 0.52365 | 571,210 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Call | | | 513.65000 | 0.51365 | 561,210 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,761 |
| I2033 | On | 02/02/2017 | Bond Future | | | 107.42161 | 107.42161 | 107.41868 | 107.41868 | | | 585,555,196.11 | 5,451 | 6,033 |
| I2033 | On | 04/05/2017 | Bond Future | | | 108.44355 | 108.44355 | 108.44223 | 108.44223 | | | 591,125,791.05 | 5,451 | 5,451 |
| I2033 | On | 03/08/2017 | Bond Future | | | 110.58613 | 110.58613 | 110.58569 | 110.58569 | | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | | | 111.74953 | 111.74953 | 111.75129 | 111.75129 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 1,176,680,987.16 | 10,902 | 11,484 |
| I2033 | On | 02/02/2017 | Bond Future | 109.72 | Put | | | 2,301.32000 | 2.30132 | 2,298,390 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.70 | Put | | | 2,281.32000 | 2.28132 | 2,278,390 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.71 | Put | | | 2,291.32000 | 2.29132 | 2,288,390 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.84 | Put | | | 2,397.77000 | 2.39777 | 2,396,450 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.85 | Put | | | 2,407.77000 | 2.40777 | 2,406,450 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.83 | Put | | | 2,387.77000 | 2.38777 | 2,386,450 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Put | | | 2,534.31000 | 2.53431 | 2,533,870 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Put | | | 2,544.31000 | 2.54431 | 2,543,870 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Put | | | 2,554.31000 | 2.55431 | 2,553,870 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 1,671.29000 | 1.67129 | 1,669,530 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Call | | | 1,661.29000 | 1.66129 | 1,659,530 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Call | | | 1,681.29000 | 1.68129 | 1,679,530 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 1,176,680,987.16 | 10,902 | 11,484 |
| I2038 | On | 02/02/2017 | Bond Future | | | 132.62523 | 132.62523 | 132.62212 | 132.62212 | | | 1,819,618,155.60 | 13,720 | 6,971 |
| I2038 | On | 04/05/2017 | Bond Future | | | 135.17142 | 135.17142 | 135.17031 | 135.17031 | | | 1,854,551,882.40 | 13,720 | 16,780 |
| I2038 | On | 03/08/2017 | Bond Future | | | 136.32850 | 136.32850 | 136.32850 | 136.32850 | | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | | | 139.10736 | 139.10736 | 139.11005 | 139.11005 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 3,674,170,038.00 | 27,440 | 23,751 |
| I2038 | On | 02/02/2017 | Bond Future | 137.05 | Put | | | 4,427.88000 | 4.42788 | 4,424,770 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.06 | Put | | | 4,437.88000 | 4.43788 | 4,434,770 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.07 | Put | | | 4,447.88000 | 4.44788 | 4,444,770 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | Put | | | 4,599.69000 | 4.59969 | 4,598,580 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.78 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.78 | Put | | | 4,609.69000 | 4.60969 | 4,608,580 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.79 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.79 | Put | | | 4,619.69000 | 4.61969 | 4,618,580 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 4,841.50000 | 4.84150 | 4,841,500 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 4,851.50000 | 4.85150 | 4,851,500 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Put | | | 4,831.50000 | 4.83150 | 4,831,500 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Call | | | 2,310.05000 | 2.31005 | 2,307,360 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Call | | | 2,300.05000 | 2.30005 | 2,297,360 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Call | | | 2,290.05000 | 2.29005 | 2,287,360 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 3,674,170,038.00 | 27,440 | 23,751 |
| I2046 | On | 02/02/2017 | Bond Future | | | 133.86454 | 133.86454 | 133.86118 | 133.86118 | | | 2,367,662,118.98 | 17,687 | 18,528 |
| I2046 | On | 04/05/2017 | Bond Future | | | 134.90468 | 134.90468 | 134.90299 | 134.90299 | | | 2,386,059,075.16 | 17,687 | 19,137 |
| I2046 | On | 03/08/2017 | Bond Future | | | 137.57012 | 137.57012 | 137.56983 | 137.56983 | | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | | | 138.76957 | 138.76957 | 138.77214 | 138.77214 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 4,753,721,194.14 | 35,374 | 37,665 |
| I2046 | On | 02/02/2017 | Bond Future | 137.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.13 | Put | | | 3,268.82000 | 3.26882 | 3,265,460 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.14 | Put | | | 3,278.82000 | 3.27882 | 3,275,460 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.15 | Put | | | 3,288.82000 | 3.28882 | 3,285,460 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.32 | Put | | | 3,417.01000 | 3.41701 | 3,415,320 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.33 | Put | | | 3,427.01000 | 3.42701 | 3,425,320 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.34 | Put | | | 3,437.01000 | 3.43701 | 3,435,320 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 3,600.17000 | 3.60017 | 3,599,880 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 3,610.17000 | 3.61017 | 3,609,880 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Put | | | 3,620.17000 | 3.62017 | 3,619,880 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Call | | | 2,452.14000 | 2.45214 | 2,449,570 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Call | | | 2,472.14000 | 2.47214 | 2,469,570 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Call | | | 2,462.14000 | 2.46214 | 2,459,570 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 4,753,721,194.14 | 35,374 | 37,665 |
| I2050 | On | 02/02/2017 | Bond Future | | | 142.22665 | 142.22665 | 142.22266 | 142.22266 | | | 2,937,975,909.05 | 20,657 | 20,450 |
| I2050 | On | 04/05/2017 | Bond Future | | | 144.95720 | 144.95720 | 144.95552 | 144.95552 | | | 2,994,380,880.40 | 20,657 | 22,205 |
| I2050 | On | 03/08/2017 | Bond Future | | | 146.14211 | 146.14211 | 146.14178 | 146.14178 | | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | | | 149.12089 | 149.12089 | 149.12327 | 149.12327 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 5,932,356,789.45 | 41,314 | 42,655 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------|
| I2050 | On | 02/02/2017 | Bond Future | 144.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.96 | Put | | | 2,737.34000 | 2.73734 | 2,733,350 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.97 | Put | | | 2,747.34000 | 2.74734 | 2,743,350 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.98 | Put | | | 2,757.34000 | 2.75734 | 2,753,350 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | Put | | | 2,874.48000 | 2.87448 | 2,872,800 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.84 | Put | | | 2,884.48000 | 2.88448 | 2,882,800 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.85 | Put | | | 2,894.48000 | 2.89448 | 2,892,800 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Put | | | 3,098.22000 | 3.09822 | 3,097,890 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Put | | | 3,078.22000 | 3.07822 | 3,077,890 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Put | | | 3,088.22000 | 3.08822 | 3,087,890 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Call | | | 4,473.27000 | 4.47327 | 4,470,890 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Call | | | 4,463.27000 | 4.46327 | 4,460,890 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Call | | | 4,453.27000 | 4.45327 | 4,450,890 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 5,932,356,789.45 | 41,314 | 42,655 |
| R186 | On | 02/02/2017 | Bond Future | | | 8.74918 | 112.77838 | 8.67537 | 113.29775 | | 8.36 | 8,409,658,239.84 | 74,568 | 61,383 |
| R186 | On | 04/05/2017 | Bond Future | | | 8.79021 | 114.93654 | 8.71313 | 115.46755 | | 8.13 | 9,456,748,638.12 | 82,278 | 87,815 |
| R186 | On | 03/08/2017 | Bond Future | | | 8.82319 | 111.89627 | 8.74277 | 112.43879 | | 8.42 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.84642 | 114.17123 | 8.76230 | 114.72707 | | 8.19 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 17,866,406,877.96 | 156,846 | 149,198 |
| R186 | On | 02/02/2017 | Bond Future | 8.37 | Call | | | 60.86000 | 0.06086 | 13,480 | 8.21 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.37 | Put | | | 2,244.50000 | 2.24450 | 2,716,490 | 8.21 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Call | | | 107.75000 | 0.10775 | 29,710 | 8.23 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Put | | | 1,857.86000 | 1.85786 | 2,299,190 | 8.23 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.60 | Call | | | 401.23000 | 0.40123 | 180,610 | 8.30 | 0.00 | 0 | 7,000 |
| R186 | On | 02/02/2017 | Bond Future | 8.62 | Call | | | 455.95000 | 0.45595 | 214,890 | 8.31 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.62 | Put | | | 847.70000 | 0.84770 | 1,126,010 | 8.31 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Call | | | 1,116.25000 | 1.11625 | 712,280 | 8.38 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Put | | | 311.04000 | 0.31104 | 426,440 | 8.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Call | | | 1,165.45000 | 1.16545 | 753,770 | 8.39 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 0.11000 | 0.00011 | 0,070 | 8.82 | 0.00 | 0 | 13,500 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Call | | | 1,215.67000 | 1.21567 | 796,570 | 8.40 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Put | | | 270.77000 | 0.27077 | 371,040 | 8.40 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.87 | Call | | | 1,536.24000 | 1.53624 | 1,079,310 | 8.43 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.87 | Put | | | 173.69000 | 0.17369 | 236,130 | 8.43 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Call | | | 1,707.48000 | 1.70748 | 1,235,860 | 8.45 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.60 | Put | | | 934.94000 | 0.93494 | 1,233,690 | 8.30 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.95 | Call | | | 2,005.99000 | 2.00599 | 1,515,640 | 8.48 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.95 | Put | | | 89.85000 | 0.08985 | 118,870 | 8.48 | 0.00 | 0 | 2,546 |
| R186 | On | 02/02/2017 | Bond Future | 9.02 | Call | | | 2,444.78000 | 2.44478 | 1,938,240 | 8.52 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.02 | Put | | | 47.31000 | 0.04731 | 60,140 | 8.52 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 9.10 | Call | | | 2,965.16000 | 2.96516 | 2,449,850 | 8.57 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Put | | | 290.37000 | 0.29037 | 398,060 | 8.39 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.00 | Put | | | 4,906.97000 | 4.90697 | 5,425,930 | 8.06 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 4,961.90000 | 4.96190 | 4,442,410 | 8.76 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 0.50000 | 0.00050 | 0,380 | 8.76 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 5,622.72000 | 5.62272 | 5,103,310 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.10 | Put | | | 21.07000 | 0.02107 | 25,130 | 8.57 | 0.00 | 0 | 2,546 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Put | | | 136.89000 | 0.13689 | 184,640 | 8.45 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.00 | Call | | | 0.42000 | 0.00042 | 0,010 | 8.06 | 0.00 | 0 | 7,000 |
| R186 | On | 04/05/2017 | Bond Future | 8.98 | Put | | | 1,321.61000 | 1.32161 | 1,381,930 | 8.26 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.44 | Call | | | 1,271.55000 | 1.27155 | 952,470 | 8.01 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.44 | Put | | | 3,180.75000 | 3.18075 | 3,392,680 | 8.01 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Call | | | 2,764.98000 | 2.76498 | 2,314,260 | 8.21 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Put | | | 1,551.54000 | 1.55154 | 1,631,830 | 8.21 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Call | | | 2,806.17000 | 2.80617 | 2,353,090 | 8.21 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Call | | | 2,847.66000 | 2.84766 | 2,392,260 | 8.22 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Put | | | 1,498.13000 | 1.49813 | 1,573,740 | 8.22 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.94 | Call | | | 2,973.48000 | 2.97348 | 2,511,310 | 8.24 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.94 | Put | | | 1,420.23000 | 1.42023 | 1,489,070 | 8.24 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.98 | Call | | | 3,145.70000 | 3.14570 | 2,675,010 | 8.26 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Put | | | 1,524.66000 | 1.52466 | 1,602,590 | 8.21 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 3,527.38000 | 3.52738 | 3,035,880 | 8.52 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 2,403.20000 | 2.40320 | 2,454,220 | 8.52 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 3,565.66000 | 3.56566 | 3,072,740 | 8.52 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 2,374.74000 | 2.37474 | 2,424,340 | 8.52 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 3,604.46000 | 3.60446 | 3,109,820 | 8.53 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 2,346.85000 | 2.34685 | 2,394,730 | 8.53 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 3,891.82000 | 3.89182 | 3,409,950 | 8.26 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 3,115.13000 | 3.11513 | 3,189,100 | 8.26 | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | 8.89 | Call | | | 3,927.27000 | 3.92727 | 3,444,620 | 8.27 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 3,084.93000 | 3.08493 | 3,158,120 | 8.27 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 3,962.87000 | 3.96287 | 3,479,870 | 8.27 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 3,054.93000 | 3.05493 | 3,127,770 | 8.27 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 37,842 |
| Total For R186 | | | | | | | | | | | | 17,866,406,877.96 | 156,846 | 187,040 |
| R197 | On | 02/02/2017 | Bond Future | | | 295.54049 | 295.54049 | 294.67211 | 294.67211 | | | 33,396,075.37 | 113 | 1,113 |
| R197 | On | 04/05/2017 | Bond Future | | | 301.21444 | 301.21444 | 300.33395 | 300.33395 | | | 34,037,231.72 | 113 | 113 |
| R197 | On | 03/08/2017 | Bond Future | | | 300.21125 | 300.21125 | 299.31616 | 299.31616 | | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | | | 306.33076 | 306.33076 | 305.42343 | 305.42343 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 67,433,307.09 | 226 | 1,226 |
| R197 | On | 02/02/2017 | Bond Future | 302.58 | Put | | | 7,907.89000 | 7.90789 | 7,039,510 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.59 | Put | | | 7,917.89000 | 7.91789 | 7,049,510 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.57 | Put | | | 7,897.89000 | 7.89789 | 7,029,510 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.60 | Put | | | 8,266.05000 | 8.26605 | 7,385,560 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Put | | | 8,246.05000 | 8.24605 | 7,365,560 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.59 | Put | | | 8,256.05000 | 8.25605 | 7,375,560 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Put | | | 8,733.84000 | 8.73384 | 7,838,750 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Put | | | 8,743.84000 | 8.74384 | 7,848,750 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Put | | | 8,753.84000 | 8.75384 | 7,858,750 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Call | | | 273.43000 | 0.27343 | 1,180,760 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Call | | | 263.43000 | 0.26343 | 1,170,760 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Call | | | 253.43000 | 0.25343 | 1,160,760 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 67,433,307.09 | 226 | 1,226 |
| R202 | On | 02/02/2017 | Bond Future | | | 246.09887 | 246.09887 | 246.09242 | 246.09242 | | | 7,825,697,967.13 | 31,799 | 26,245 |
| R202 | On | 04/05/2017 | Bond Future | | | 250.82382 | 250.82382 | 250.82093 | 250.82093 | | | 7,975,946,652.18 | 31,799 | 33,970 |
| R202 | On | 03/08/2017 | Bond Future | | | 252.08552 | 252.08552 | 252.08487 | 252.08487 | | | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | | | 257.22366 | 257.22366 | 257.22817 | 257.22817 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 15,801,644,619.31 | 63,598 | 60,215 |
| R202 | On | 02/02/2017 | Bond Future | 251.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.72 | Put | | | 5,627.58000 | 5.62758 | 5,621,130 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.73 | Put | | | 5,637.58000 | 5.63758 | 5,631,130 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.74 | Put | | | 5,647.58000 | 5.64758 | 5,641,130 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.72 | Put | | | 5,899.07000 | 5.89907 | 5,896,180 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.73 | Put | | | 5,909.07000 | 5.90907 | 5,906,180 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.71 | Put | | | 5,889.07000 | 5.88907 | 5,886,180 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Put | | | 6,275.13000 | 6.27513 | 6,274,480 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Put | | | 6,285.13000 | 6.28513 | 6,284,480 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Put | | | 6,265.13000 | 6.26513 | 6,264,480 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Call | | | 3,328.17000 | 3.32817 | 3,323,660 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Call | | | 3,318.17000 | 3.31817 | 3,313,660 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Call | | | 3,338.17000 | 3.33817 | 3,333,660 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 15,801,644,619.31 | 63,598 | 60,215 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.36916 | 100.52120 | 8.32037 | 100.74566 | | 5.89 | 1,879,846,961.20 | 18,701 | 7,102 |
| R2023 | On | 04/05/2017 | Bond Future | | | 8.40045 | 98.51288 | 8.34870 | 98.74316 | | 5.91 | 1,985,921,147.92 | 20,159 | 15,062 |
| R2023 | On | 03/08/2017 | Bond Future | | | 8.42014 | 100.45344 | 8.36530 | 100.68915 | | 5.65 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | | | 8.43263 | 98.56194 | 8.37413 | 98.80445 | | 5.55 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 3,865,768,109.12 | 38,860 | 22,164 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 2,449.96000 | 2.44996 | 2,225,000 | 6.14 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 2.56000 | 0.00256 | 2,060 | 6.14 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 2,361.39000 | 2.36139 | 2,136,370 | 6.14 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 3.32000 | 0.00332 | 2,760 | 6.14 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 2,405.67000 | 2.40567 | 2,180,670 | 6.14 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 2.92000 | 0.00292 | 2,380 | 6.14 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Put | | | 825.76000 | 0.82576 | 840,920 | 6.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Call | | | 1,966.17000 | 1.96617 | 1,750,170 | 6.05 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Put | | | 810.24000 | 0.81024 | 824,520 | 6.05 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Call | | | 1,909.56000 | 1.90956 | 1,695,320 | 6.04 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Put | | | 841.51000 | 0.84151 | 857,550 | 6.04 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Call | | | 1,937.76000 | 1.93776 | 1,722,640 | 6.05 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 2,277.46000 | 2.27746 | 2,026,060 | 5.77 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 1,358.68000 | 1.35868 | 1,342,990 | 5.77 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 2,302.76000 | 2.30276 | 2,050,690 | 5.77 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 1,341.44000 | 1.34144 | 1,325,080 | 5.77 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 2,328.19000 | 2.32819 | 2,075,750 | 5.78 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 1,324.36000 | 1.32436 | 1,307,630 | 5.78 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 1,718.57000 | 1.71857 | 1,646,680 | 5.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 2,551.69000 | 2.55169 | 2,236,750 | 5.58 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 1,701.53000 | 1.70153 | 1,629,100 | 5.58 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 2,504.06000 | 2.50406 | 2,190,200 | 5.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 1,736.09000 | 1.73609 | 1,664,740 | 5.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 2,527.64000 | 2.52764 | 2,213,240 | 5.57 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 3,865,768,109.12 | 38,860 | 22,164 |
| R203 | On | 02/02/2017 | Bond Future | | | 7.74503 | 103.58235 | 7.68025 | 103.61981 | | 0.41 | 232,231,628.70 | 2,242 | 6,860 |
| R203 | On | 04/05/2017 | Bond Future | | | 7.62698 | 101.39192 | 7.51311 | 101.43167 | | 0.29 | 249,626,907.04 | 2,462 | 25,779 |
| Total R203 Future | | | | | | | | | | | | 481,858,535.74 | 4,704 | 32,639 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 52.08000 | 0.05208 | 18,450 | 0.41 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 29.09000 | 0.02909 | 32,920 | 0.41 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 45.44000 | 0.04544 | 14,070 | 0.41 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 34.02000 | 0.03402 | 40,110 | 0.41 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 48.66000 | 0.04866 | 16,130 | 0.41 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 31.46000 | 0.03146 | 36,390 | 0.41 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Call | | | 13.75000 | 0.01375 | 2,270 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Put | | | 224.80000 | 0.22480 | 253,070 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Call | | | 14.36000 | 0.01436 | 2,410 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Put | | | 221.90000 | 0.22190 | 249,700 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Call | | | 14.87000 | 0.01487 | 2,560 | 0.27 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Put | | | 218.90000 | 0.21890 | 246,340 | 0.27 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 481,858,535.74 | 4,704 | 32,639 |
| R2030 | On | 02/02/2017 | Bond Future | | | 9.17462 | 91.34430 | 9.10092 | 91.86477 | | | 921,298,609.80 | 10,086 | 17,938 |
| R2030 | On | 04/05/2017 | Bond Future | | | 9.22284 | 93.09227 | 9.14644 | 93.62422 | | | 938,928,635.22 | 10,086 | 20,118 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.26610 | 90.91908 | 9.18695 | 91.46230 | | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.29729 | 92.76769 | 9.21522 | 93.32387 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| Total R2030 Future | | | | | | | | | 1,860,227,245.02 | 20,172 | 38,056 |
| R2030 On 02/02/2017 Bond Future | 9.29 | Call | | | 1,327.09000 | 1.32709 | 806,620 | | 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 | | | 1,396.53000 | 1.39653 | 876,060 | | 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 02/02/2017 Bond Future | 9.31 | Call | | | 1,465.90000 | 1.46590 | 945,430 | | 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 04/05/2017 Bond Future | 9.33 | Call | | | 1,270.89000 | 1.27089 | 738,940 | | 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 | | | 1,339.42000 | 1.33942 | 807,470 | | 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 | | | 1,202.29000 | 1.20229 | 670,340 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.33 | Call | | | 978.53000 | 0.97853 | 435,310 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.34 | Call | | | 1,046.40000 | 1.04640 | 503,180 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.35 | Call | | | 1,114.19000 | 1.11419 | 570,970 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.34 | Call | | | 843.79000 | 0.84379 | 287,610 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.35 | Call | | | 910.95000 | 0.91095 | 354,770 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.36 | Call | | | 978.03000 | 0.97803 | 421,850 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 1,860,227,245.02 | 20,172 | 38,056 |
| R2032 On 02/02/2017 Bond Future | | | 9.30472 | 94.45161 | 9.23621 | 94.97034 | | 11.55 | 845,814,167.55 | 8,955 | 14,756 |
| R2032 On 04/05/2017 Bond Future | | | 9.35201 | 92.10031 | 9.28111 | 92.63046 | | 11.84 | 824,758,276.05 | 8,955 | 16,274 |
| R2032 On 03/08/2017 Bond Future | | | 9.39303 | 93.91469 | 9.31976 | 94.45615 | | 11.78 | 0.00 | 0 | 0 |
| R2032 On 02/11/2017 Bond Future | | | 9.42856 | 91.66401 | 9.35268 | 92.21841 | | 12.04 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 1,670,572,443.60 | 17,910 | 31,030 |
| R2032 On 02/02/2017 Bond Future | 9.51 | Call | | | 2,167.34000 | 2.16734 | 1,682,000 | 11.76 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.51 | Put | | | 119.37000 | 0.11937 | 152,760 | 11.76 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.52 | Call | | | 2,231.66000 | 2.23166 | 1,743,270 | 11.77 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.52 | Put | | | 110.14000 | 0.11014 | 140,480 | 11.77 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.53 | Call | | | 2,296.52000 | 2.29652 | 1,805,280 | 11.77 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.53 | Put | | | 101.54000 | 0.10154 | 129,030 | 11.77 | 0.00 | 0 | 0 |
| R2032 On 04/05/2017 Bond Future | 9.44 | Call | | | 3,062.81000 | 3.06281 | 2,626,920 | 11.99 | 0.00 | 0 | 0 |
| R2032 On 04/05/2017 Bond Future | 9.44 | Put | | | 1,880.84000 | 1.88084 | 1,975,100 | 11.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Call | | | 3,105.29000 | 3.10529 | 2,667,870 | 12.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Put | | | 1,849.67000 | 1.84967 | 1,942,400 | 12.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 3,148.06000 | 3.14806 | 2,709,140 | 12.01 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 1,818.87000 | 1.81887 | 1,910,100 | 12.01 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 3,824.83000 | 3.82483 | 3,355,170 | 11.92 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 3,011.91000 | 3.01191 | 3,083,710 | 11.92 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 3,864.10000 | 3.86410 | 3,393,800 | 11.93 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 2,977.95000 | 2.97795 | 3,049,110 | 11.93 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 3,903.58000 | 3.90358 | 3,432,640 | 11.94 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 2,944.29000 | 2.94429 | 3,014,810 | 11.94 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 4,609.98000 | 4.60998 | 4,101,720 | 12.22 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 3,682.48000 | 3.68248 | 3,728,620 | 12.22 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 4,648.45000 | 4.64845 | 4,140,060 | 12.23 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 3,648.68000 | 3.64868 | 3,694,690 | 12.23 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 4,687.08000 | 4.68708 | 4,178,580 | 12.24 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 3,615.11000 | 3.61511 | 3,661,010 | 12.24 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 1,670,572,443.60 | 17,910 | 31,030 |
| R2035 | On | 02/02/2017 | Bond Future | | | 9.41993 | 99.22476 | 9.34648 | 99.83697 | | | 15,181,388.28 | 153 | 5,053 |
| R2035 | On | 04/05/2017 | Bond Future | | | 9.46627 | 96.62084 | 9.39041 | 97.24628 | | | 14,782,988.52 | 153 | 7,556 |
| R2035 | On | 03/08/2017 | Bond Future | | | 9.50706 | 98.52419 | 9.42878 | 99.16283 | | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.54478 | 96.02247 | 9.46386 | 96.67613 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 29,964,376.80 | 306 | 12,609 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 1,272.85000 | 1.27285 | 660,640 | | 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 | 02/02/2017 | Bond Future | 9.51 | Call | | | 1,354.86000 | 1.35486 | 742,650 | | 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 | | | 1,436.77000 | 1.43677 | 824,560 | | 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 | 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 | | | 1,308.58000 | 1.30858 | 683,140 | | 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 | | | 1,146.09000 | 1.14609 | 520,650 | | 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 | | | 1,227.39000 | 1.22739 | 601,950 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 662.50000 | 0.66250 | 23,860 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 743.58000 | 0.74358 | 104,940 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 581.31000 | 0.58131 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 57,330 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,015.99000 | 1.01599 | 362,330 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 1,095.83000 | 1.09583 | 442,170 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Call | | | 1,175.57000 | 1.17557 | 521,910 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 29,964,376.80 | 306 | 12,609 |
| R2037 | On | 02/02/2017 | Bond Future | | | 9.47964 | 91.45056 | 9.40599 | 92.06377 | | 13.56 | 876,553,617.60 | 9,585 | 29,506 |
| R2037 | On | 04/05/2017 | Bond Future | | | 9.52878 | 93.20059 | 9.45277 | 93.82692 | | 13.34 | 893,327,655.15 | 9,585 | 46,478 |
| R2037 | On | 03/08/2017 | Bond Future | | | 9.57381 | 90.77904 | 9.49539 | 91.41860 | | 13.92 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.60828 | 92.62487 | 9.52736 | 93.27938 | | 13.66 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 1,769,881,272.75 | 19,170 | 75,984 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 173.39000 | 0.17339 | 220,550 | 13.70 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 2,329.88000 | 2.32988 | 1,759,700 | 13.71 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 161.07000 | 0.16107 | 204,100 | 13.71 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 2,398.82000 | 2.39882 | 1,824,790 | 13.72 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 149.45000 | 0.14945 | 188,630 | 13.72 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 2,261.52000 | 2.26152 | 1,695,470 | 13.70 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Put | | | 2,221.77000 | 2.22177 | 2,311,530 | 13.43 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 3,336.38000 | 3.33638 | 2,804,910 | 13.41 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 2,291.75000 | 2.29175 | 2,386,610 | 13.41 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Call | | | 3,382.60000 | 3.38260 | 2,848,460 | 13.42 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Put | | | 2,256.65000 | 2.25665 | 2,348,840 | 13.42 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Call | | | 3,428.92000 | 3.42892 | 2,892,350 | 13.43 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 4,262.76000 | 4.26276 | 3,678,080 | 13.99 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 3,573.01000 | 3.57301 | 3,627,890 | 13.99 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 4,176.62000 | 4.17662 | 3,595,970 | 13.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 3,649.18000 | 3.64918 | 3,708,090 | 13.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 4,219.72000 | 4.21972 | 3,637,040 | 13.98 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 3,611.07000 | 3.61107 | 3,667,950 | 13.98 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 5,224.25000 | 5.22425 | 4,630,190 | 13.79 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 4,235.15000 | 4.23515 | 4,295,600 | 13.79 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 5,266.25000 | 5.26625 | 4,672,190 | 13.80 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,197.23000 | 4.19723 | 4,257,680 | 13.80 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 5,308.72000 | 5.30872 | 4,714,360 | 13.81 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 4,159.90000 | 4.15990 | 4,220,050 | 13.81 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 1,769,881,272.75 | 19,170 | 75,984 |

| 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 | 02/02/2017 | Bond Future | | | 7.77321 | 101.42757 | 7.73876 | 101.48666 | | 1.39 | 3,263,939,202.60 | 32,180 | 11,958 |
| R204 | On | 04/05/2017 | Bond Future | | | 7.78074 | 103.36856 | 7.73954 | 103.43032 | | 1.27 | 3,943,717,301.12 | 38,152 | 29,731 |
| R204 | On | 03/08/2017 | Bond Future | | | 7.74224 | 101.36331 | 7.69234 | 101.42723 | | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.62124 | 103.42399 | 7.55772 | 103.49132 | | 1.08 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 7,207,656,503.72 | 70,332 | 41,689 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 923.15000 | 0.92315 | 863,920 | 1.46 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 0.14000 | 0.00014 | 0,000 | 1.46 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 940.07000 | 0.94007 | 880,870 | 1.47 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 0.11000 | 0.00011 | 0,000 | 1.47 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 956.99000 | 0.95699 | 897,810 | 1.47 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 0.09000 | 0.00009 | 0,000 | 1.47 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Call | | | 494.72000 | 0.49472 | 375,990 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Put | | | 254.48000 | 0.25448 | 197,510 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Call | | | 503.99000 | 0.50399 | 385,430 | 1.30 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Put | | | 248.80000 | 0.24880 | 192,000 | 1.30 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Call | | | 513.34000 | 0.51334 | 394,780 | 1.30 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Put | | | 243.21000 | 0.24321 | 186,410 | 1.30 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 485.58000 | 0.48558 | 381,340 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 411.72000 | 0.41172 | 371,400 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 492.61000 | 0.49261 | 388,100 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 405.95000 | 0.40595 | 365,360 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 499.69000 | 0.49969 | 394,910 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 400.24000 | 0.40024 | 359,380 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 570.19000 | 0.57019 | 456,450 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 377.16000 | 0.37716 | 330,750 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 576.52000 | 0.57652 | 462,640 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 372.91000 | 0.37291 | 326,360 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 582.89000 | 0.58289 | 468,870 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 368.71000 | 0.36871 | 322,020 | 1.08 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 7,207,656,503.72 | 70,332 | 41,689 |
| R2040 | On | 02/02/2017 | Bond Future | | | 9.49954 | 95.53477 | 9.42586 | 96.19634 | | 14.24 | 1,284,560,517.42 | 13,446 | 4,956 |
| R2040 | On | 04/05/2017 | Bond Future | | | 9.54766 | 97.36291 | 9.47166 | 98.03862 | | 14.01 | 1,289,279,654.22 | 13,242 | 8,436 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.59174 | 94.77302 | 9.51339 | 95.46289 | | 14.61 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.62553 | 96.70008 | 9.54475 | 97.40595 | | 14.34 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 2,573,840,171.64 | 26,688 | 13,392 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Put | | | 338.08000 | 0.33808 | 436,920 | 14.33 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Call | | | 1,759.40000 | 1.75940 | 1,211,520 | 14.31 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Put | | | 383.84000 | 0.38384 | 497,530 | 14.31 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Call | | | 1,824.08000 | 1.82408 | 1,268,620 | 14.32 | 0.00 | 0 | 0 |

| 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 | 9.59 | Put | | | 360.39000 | 0.36039 | 466,500 | 14.32 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Call | | | 1,889.77000 | 1.88977 | 1,327,040 | 14.33 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Call | | | 3,752.27000 | 3.75227 | 3,175,650 | 14.12 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Put | | | 2,440.57000 | 2.44057 | 2,539,660 | 14.12 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 3,802.34000 | 3.80234 | 3,223,370 | 14.13 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 2,403.27000 | 2.40327 | 2,500,010 | 14.13 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Call | | | 3,852.93000 | 3.85293 | 3,271,250 | 14.14 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Put | | | 2,366.62000 | 2.36662 | 2,460,650 | 14.14 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 4,815.77000 | 4.81577 | 4,178,390 | 14.73 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 3,791.96000 | 3.79196 | 3,844,450 | 14.73 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 4,721.85000 | 4.72185 | 4,088,050 | 14.71 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Put | | | 3,872.36000 | 3.87236 | 3,928,430 | 14.71 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 4,768.84000 | 4.76884 | 4,132,960 | 14.72 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 3,832.13000 | 3.83213 | 3,886,120 | 14.72 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 5,724.27000 | 5.72427 | 5,088,550 | 14.50 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 4,633.44000 | 4.63344 | 4,703,590 | 14.50 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 5,634.09000 | 5.63409 | 4,998,790 | 14.48 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 4,716.07000 | 4.71607 | 4,786,640 | 14.48 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 5,678.93000 | 5.67893 | 5,043,580 | 14.49 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,674.44000 | 4.67444 | 4,744,960 | 14.49 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 2,573,840,171.64 | 26,688 | 13,392 |
| R2044 | On | 02/02/2017 | Bond Future | | | 9.49935 | 92.92197 | 9.42561 | 93.59494 | | 14.94 | 1,527,544,264.83 | 16,439 | 18,230 |
| R2044 | On | 04/05/2017 | Bond Future | | | 9.54537 | 94.70013 | 9.46937 | 95.38749 | | 14.72 | 1,521,925,789.23 | 16,071 | 18,839 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.58744 | 92.18298 | 9.50917 | 92.88465 | | 15.36 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | | | 9.61960 | 94.05736 | 9.53898 | 94.77528 | | 15.09 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 3,049,470,054.06 | 32,510 | 37,069 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,097.43000 | 3.09743 | 2,449,540 | 15.19 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 110.65000 | 0.11065 | 135,730 | 15.19 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,175.87000 | 3.17587 | 2,525,420 | 15.20 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 102.29000 | 0.10229 | 124,810 | 15.20 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,254.70000 | 3.25470 | 2,601,910 | 15.21 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 94.46000 | 0.09446 | 114,640 | 15.21 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 4,098.43000 | 4.09843 | 3,498,310 | 14.88 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 2,302.41000 | 2.30241 | 2,389,650 | 14.88 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Call | | | 4,150.72000 | 4.15072 | 3,548,400 | 14.89 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Put | | | 2,266.72000 | 2.26672 | 2,351,760 | 14.89 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 4,046.26000 | 4.04626 | 3,448,750 | 14.87 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 2,338.35000 | 2.33835 | 2,428,200 | 14.87 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 3,900.41000 | 3.90041 | 3,955,790 | 15.48 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 4,939.46000 | 4.93946 | 4,291,110 | 15.49 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 3,860.03000 | 3.86003 | 3,913,350 | 15.49 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 4,987.54000 | 4.98754 | 4,337,410 | 15.50 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 3,819.73000 | 3.81973 | 3,871,270 | 15.50 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 4,891.32000 | 4.89132 | 4,245,030 | 15.48 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 5,879.12000 | 5.87912 | 5,231,430 | 15.25 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 4,717.16000 | 4.71716 | 4,787,390 | 15.25 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 5,924.99000 | 5.92499 | 5,277,550 | 15.26 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 4,675.36000 | 4.67536 | 4,745,840 | 15.26 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 5,833.08000 | 5.83308 | 5,185,800 | 15.24 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,758.93000 | 4.75893 | 4,829,570 | 15.24 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 3,049,470,054.06 | 32,510 | 37,069 |
| R2048 | On | 02/02/2017 | Bond Future | | | 9.49444 | 96.45587 | 9.42084 | 97.14438 | | 14.84 | 2,763,364,219.63 | 28,649 | 37,243 |
| R2048 | On | 04/05/2017 | Bond Future | | | 9.53631 | 93.86240 | 9.46052 | 94.56558 | | 15.32 | 2,716,659,443.20 | 28,943 | 57,218 |
| R2048 | On | 03/08/2017 | Bond Future | | | 9.57320 | 95.71134 | 9.49522 | 96.42935 | | 15.29 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.60722 | 93.21600 | 9.52691 | 93.95045 | | 15.72 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 5,480,023,662.83 | 57,592 | 94,461 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,372.18000 | 3.37218 | 2,703,750 | 15.11 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 95.46000 | 0.09546 | 115,540 | 15.11 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,211.38000 | 3.21138 | 2,547,810 | 15.09 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 111.74000 | 0.11174 | 136,680 | 15.09 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,291.59000 | 3.29159 | 2,625,470 | 15.10 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 103.33000 | 0.10333 | 125,720 | 15.10 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Call | | | 4,156.17000 | 4.15617 | 3,546,590 | 15.47 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Put | | | 2,415.62000 | 2.41562 | 2,509,220 | 15.47 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 4,209.42000 | 4.20942 | 3,597,360 | 15.48 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 2,378.61000 | 2.37861 | 2,469,730 | 15.48 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 4,262.97000 | 4.26297 | 3,648,470 | 15.49 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 2,342.06000 | 2.34206 | 2,430,740 | 15.49 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 4,817.32000 | 4.81732 | 4,168,570 | 15.35 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 4,220.16000 | 4.22016 | 4,289,420 | 15.35 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 4,865.51000 | 4.86551 | 4,214,560 | 15.36 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 4,176.77000 | 4.17677 | 4,243,830 | 15.36 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 4,914.20000 | 4.91420 | 4,261,050 | 15.37 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 4,134.04000 | 4.13404 | 4,198,900 | 15.37 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 5,973.95000 | 5.97395 | 5,312,380 | 15.86 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 4,942.67000 | 4.94267 | 5,015,550 | 15.86 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 6,020.90000 | 6.02090 | 5,359,180 | 15.87 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 4,899.40000 | 4.89940 | 4,972,130 | 15.87 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------|
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 6,068.00000 | 6.06800 | 5,406,150 | 15.88 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,856.44000 | 4.85644 | 4,929,040 | 15.88 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 5,480,023,662.83 | 57,592 | 94,461 |
| R207 | On | 02/02/2017 | Bond Future | | | 7.90857 | 98.75675 | 7.88459 | 98.81790 | | 2.48 | 5,594,174,860.50 | 56,646 | 33,978 |
| R207 | On | 04/05/2017 | Bond Future | | | 7.93173 | 100.64662 | 7.90463 | 100.71044 | | 2.25 | 6,713,934,726.96 | 66,708 | 75,763 |
| R207 | On | 03/08/2017 | Bond Future | | | 7.93014 | 98.98536 | 7.89954 | 99.05135 | | 2.31 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.88400 | 100.99776 | 7.84860 | 101.06718 | | 2.11 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 12,308,109,587.46 | 123,354 | 109,741 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Call | | | 2,573.57000 | 2.57357 | 2,512,420 | 2.66 | 0.00 | 0 | 62 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.66 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Call | | | 3,335.16000 | 3.33516 | 3,274,010 | 2.68 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.68 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Call | | | 3,359.60000 | 3.35960 | 3,298,450 | 2.68 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.68 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Call | | | 3,384.03000 | 3.38403 | 3,322,880 | 2.68 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.68 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Call | | | 1,035.61000 | 1.03561 | 888,440 | 2.29 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Put | | | 296.01000 | 0.29601 | 212,660 | 2.29 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Call | | | 1,003.20000 | 1.00320 | 854,950 | 2.28 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Put | | | 310.30000 | 0.31030 | 225,870 | 2.28 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Call | | | 1,019.44000 | 1.01944 | 871,720 | 2.28 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Put | | | 303.18000 | 0.30318 | 219,280 | 2.28 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Call | | | 1,437.60000 | 1.43760 | 1,279,120 | 2.38 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 386.43000 | 0.38643 | 293,940 | 2.38 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 1,452.92000 | 1.45292 | 1,294,890 | 2.38 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 380.47000 | 0.38047 | 288,430 | 2.38 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 1,468.32000 | 1.46832 | 1,310,750 | 2.39 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 374.59000 | 0.37459 | 283,010 | 2.39 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 1,148.51000 | 1.14851 | 983,030 | 2.35 | 0.00 | 0 | 51 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 524.28000 | 0.52428 | 424,790 | 2.35 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 1,094.00000 | 1.09400 | 910,110 | 2.12 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 719.41000 | 0.71941 | 604,940 | 2.12 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 1,105.70000 | 1.10570 | 921,800 | 2.12 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 711.59000 | 0.71159 | 597,110 | 2.12 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 1,082.36000 | 1.08236 | 898,500 | 2.12 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 727.30000 | 0.72730 | 612,860 | 2.12 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 113 |
| Total For R207 | | | | | | | | | | | | 12,308,109,587.46 | 123,354 | 109,854 |
| R208 | On | 02/02/2017 | Bond Future | | | 8.07342 | 97.81438 | 8.03434 | 97.94608 | | 3.86 | 343,915,360.08 | 3,516 | 19,535 |

| 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 | 04/05/2017 | Bond Future | | | 8.09761 | 96.28355 | 8.05517 | 96.41928 | | 3.61 | 417,100,338.60 | 4,332 | 15,432 |
| R208 | On | 03/08/2017 | Bond Future | | | 8.10502 | 98.18032 | 8.05899 | 98.31962 | | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | | | 8.09377 | 96.77255 | 8.04322 | 96.91668 | | 3.49 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 761,015,698.68 | 7,848 | 34,967 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 2,016.78000 | 2.01678 | 1,884,890 | 4.04 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 0.28000 | 0.00028 | 0,090 | 4.04 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 2,049.60000 | 2.04960 | 1,917,730 | 4.04 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 0.24000 | 0.00024 | 0,070 | 4.04 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 1,983.96000 | 1.98396 | 1,852,040 | 4.04 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 0.33000 | 0.00033 | 0,110 | 4.04 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Put | | | 430.87000 | 0.43087 | 375,340 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Call | | | 1,485.95000 | 1.48595 | 1,294,710 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Put | | | 421.45000 | 0.42145 | 365,940 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Call | | | 1,441.96000 | 1.44196 | 1,250,700 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Put | | | 440.64000 | 0.44064 | 385,110 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Call | | | 1,463.79000 | 1.46379 | 1,272,530 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 1,571.85000 | 1.57185 | 1,383,740 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 815.22000 | 0.81522 | 766,410 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 1,590.64000 | 1.59064 | 1,402,260 | 3.72 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 804.02000 | 0.80402 | 754,940 | 3.72 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 1,553.44000 | 1.55344 | 1,365,620 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 826.81000 | 0.82681 | 778,290 | 3.71 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 1,152.59000 | 1.15259 | 1,074,220 | 3.53 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 1,558.02000 | 1.55802 | 1,335,160 | 3.53 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 1,140.23000 | 1.14023 | 1,061,500 | 3.53 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 1,574.14000 | 1.57414 | 1,350,940 | 3.53 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 1,127.97000 | 1.12797 | 1,048,900 | 3.53 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 1,541.98000 | 1.54198 | 1,319,480 | 3.53 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 761,015,698.68 | 7,848 | 34,967 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.38424 | 74.59031 | 9.30555 | 75.13855 | | 13.42 | 2,823,541,594.74 | 37,854 | 13,935 |
| R209 | On | 04/05/2017 | Bond Future | | | 9.42681 | 72.86716 | 9.34576 | 73.42699 | | 13.80 | 2,745,270,253.00 | 37,675 | 52,624 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.46379 | 74.30265 | 9.38040 | 74.87420 | | 13.83 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.49590 | 72.66170 | 9.40997 | 73.24645 | | 14.22 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 5,568,811,847.74 | 75,529 | 66,559 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 1,708.76000 | 1.70876 | 1,226,180 | 13.68 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 161.30000 | 0.16130 | 226,960 | 13.68 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 1,764.90000 | 1.76490 | 1,277,410 | 13.69 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 149.66000 | 0.14966 | 210,410 | 13.69 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 1,821.62000 | 1.82162 | 1,329,510 | 13.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 138.69000 | 0.13869 | 194,820 | 13.70 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Call | | | 2,696.31000 | 2.69631 | 2,267,550 | 14.01 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Put | | | 1,840.80000 | 1.84080 | 1,971,870 | 14.01 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Call | | | 2,734.26000 | 2.73426 | 2,303,860 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Put | | | 1,810.55000 | 1.81055 | 1,939,980 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 3,344.29000 | 3.34429 | 2,881,130 | 14.16 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 1,871.27000 | 1.87127 | 2,004,320 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 1,409.17000 | 1.40917 | 1,505,840 | 14.16 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 8.93 | Call | | | 1,077.22000 | 1.07722 | 794,880 | 13.60 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 8.93 | Put | | | 4,053.79000 | 4.05379 | 4,331,280 | 13.60 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.33 | Call | | | 2,192.69000 | 2.19269 | 1,792,240 | 13.88 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.33 | Put | | | 2,302.31000 | 2.30231 | 2,461,690 | 13.88 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 2,658.48000 | 2.65848 | 2,231,700 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 3,342.88000 | 3.34288 | 2,884,190 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 3,002.11000 | 3.00211 | 3,114,970 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 3,378.00000 | 3.37800 | 2,918,450 | 14.01 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 2,968.81000 | 2.96881 | 3,080,810 | 14.01 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 3,413.08000 | 3.41308 | 2,952,690 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 2,935.58000 | 2.93558 | 3,046,740 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 4,258.30000 | 4.25830 | 3,758,010 | 14.48 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 3,510.81000 | 3.51081 | 3,595,270 | 14.48 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 4,294.38000 | 4.29438 | 3,793,090 | 14.49 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 3,479.53000 | 3.47953 | 3,562,990 | 14.49 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 4,330.85000 | 4.33085 | 3,828,320 | 14.50 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 3,448.73000 | 3.44873 | 3,530,950 | 14.50 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 3,390 |
| Total For R209 | | | | | | | | | | | | 5,568,811,847.74 | 75,529 | 69,949 |
| R210 | On | 02/02/2017 | Bond Future | | | 186.17381 | 186.17381 | 187.06709 | 187.06709 | | | 46,171,104.88 | 248 | 585 |
| R210 | On | 04/05/2017 | Bond Future | | | 187.42881 | 187.42881 | 188.34206 | 188.34206 | | | 46,482,344.88 | 248 | 1,428 |
| R210 | On | 03/08/2017 | Bond Future | | | 191.13199 | 191.13199 | 192.06508 | 192.06508 | | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | | | 192.59542 | 192.59542 | 193.55129 | 193.55129 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 92,653,449.76 | 496 | 2,013 |
| R210 | On | 02/02/2017 | Bond Future | 190.85 | Put | | | 3,782.91000 | 3.78291 | 4,676,190 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.86 | Put | | | 3,792.91000 | 3.79291 | 4,686,190 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.84 | Put | | | 3,772.91000 | 3.77291 | 4,666,190 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.32 | Put | | | 3,977.94000 | 3.97794 | 4,891,190 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R210 | On | 04/05/2017 | Bond Future | 192.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.33 | Put | | | 3,987.94000 | 3.98794 | 4,901,190 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.31 | Put | | | 3,967.94000 | 3.96794 | 4,881,190 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Put | | | 4,214.92000 | 4.21492 | 5,148,010 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Put | | | 4,224.92000 | 4.22492 | 5,158,010 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Put | | | 4,234.92000 | 4.23492 | 5,168,010 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Call | | | 1,461.29000 | 1.46129 | 505,420 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Call | | | 1,481.29000 | 1.48129 | 525,420 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Call | | | 1,471.29000 | 1.47129 | 515,420 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 92,653,449.76 | 496 | 2,013 |
| R212 | On | 02/02/2017 | Bond Future | | | 146.21935 | 146.21935 | 146.24923 | 146.24923 | | | 0.00 | 0 | 3,380 |
| R212 | On | 04/05/2017 | Bond Future | | | 149.02651 | 149.02651 | 149.05922 | 149.05922 | | | 29,805,302.00 | 200 | 1,000 |
| R212 | On | 03/08/2017 | Bond Future | | | 149.92099 | 149.92099 | 149.95566 | 149.95566 | | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | | | 152.97685 | 152.97685 | 153.01536 | 153.01536 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 29,805,302.00 | 200 | 4,380 |
| R212 | On | 02/02/2017 | Bond Future | 149.27 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.27 | Put | | | 3,020.77000 | 3.02077 | 3,050,650 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.28 | Put | | | 3,030.77000 | 3.03077 | 3,060,650 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.29 | Put | | | 3,040.77000 | 3.04077 | 3,070,650 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.25 | Put | | | 3,190.78000 | 3.19078 | 3,223,490 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.23 | Put | | | 3,170.78000 | 3.17078 | 3,203,490 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.24 | Put | | | 3,180.78000 | 3.18078 | 3,213,490 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Put | | | 3,384.34000 | 3.38434 | 3,419,010 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.35 | Put | | | 3,394.34000 | 3.39434 | 3,429,010 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Put | | | 3,404.34000 | 3.40434 | 3,439,010 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Call | | | 595.36000 | 0.59536 | 556,850 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Call | | | 615.36000 | 0.61536 | 576,850 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Call | | | 605.36000 | 0.60536 | 566,850 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 29,805,302.00 | 200 | 4,380 |
| R213 | On | 02/02/2017 | Bond Future | | | 9.20460 | 85.89405 | 9.13103 | 86.39939 | | 11.24 | 794,434,068.45 | 9,249 | 10,051 |
| R213 | On | 04/05/2017 | Bond Future | | | 9.24705 | 83.98631 | 9.17099 | 84.50267 | | 11.54 | 2,284,343,645.69 | 27,199 | 42,655 |
| R213 | On | 03/08/2017 | Bond Future | | | 9.28351 | 85.64071 | 9.20494 | 86.16803 | | 11.53 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.31668 | 83.82876 | 9.23536 | 84.36855 | | 11.80 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 3,078,777,714.14 | 36,448 | 52,706 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 1,933.95000 | 1.93395 | 1,466,770 | 11.57 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 107.06000 | 0.10706 | 145,220 | 11.57 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 1,992.41000 | 1.99241 | 1,521,910 | 11.58 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 98.68000 | 0.09868 | 133,520 | 11.58 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 2,051.32000 | 2.05132 | 1,577,750 | 11.59 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 90.83000 | 0.09083 | 122,600 | 11.59 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Call | | | 2,869.44000 | 2.86944 | 2,456,540 | 11.83 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Put | | | 1,594.47000 | 1.59447 | 1,697,930 | 11.83 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Call | | | 2,909.47000 | 2.90947 | 2,494,690 | 11.84 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Put | | | 1,567.80000 | 1.56780 | 1,669,380 | 11.84 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Call | | | 2,829.68000 | 2.82968 | 2,418,850 | 11.82 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Put | | | 1,621.48000 | 1.62148 | 1,727,010 | 11.82 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 3,493.92000 | 3.49392 | 3,008,810 | 11.59 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 2,656.76000 | 2.65676 | 2,698,970 | 11.59 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 3,530.67000 | 3.53067 | 3,043,900 | 11.60 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 2,627.08000 | 2.62708 | 2,667,630 | 11.60 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 3,567.62000 | 3.56762 | 3,079,460 | 11.61 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 2,597.66000 | 2.59766 | 2,636,820 | 11.61 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 4,081.69000 | 4.08169 | 3,556,370 | 11.87 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 3,388.00000 | 3.38800 | 3,402,470 | 11.87 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 4,117.55000 | 4.11755 | 3,590,840 | 11.88 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 3,357.99000 | 3.35799 | 3,371,070 | 11.88 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 4,153.56000 | 4.15356 | 3,625,470 | 11.89 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 3,328.20000 | 3.32820 | 3,339,900 | 11.89 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 3,078,777,714.14 | 36,448 | 52,706 |

| 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 | 02/02/2017 | Bond Future | | | 9.44431 | 75.07532 | 9.37066 | 75.61435 | | 14.21 | 433,034,445.76 | 5,768 | 21,157 |
| R214 | On | 04/05/2017 | Bond Future | | | 9.48478 | 73.21422 | 9.40900 | 73.76469 | | 14.65 | 426,253,188.84 | 5,822 | 21,019 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.52022 | 74.65650 | 9.44232 | 75.21847 | | 14.65 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.55283 | 72.87500 | 9.47263 | 73.44998 | | 15.05 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 859,287,634.60 | 11,590 | 42,176 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 2,189.35000 | 2.18935 | 1,686,270 | 14.61 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 108.65000 | 0.10865 | 144,600 | 14.61 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 2,251.22000 | 2.25122 | 1,745,050 | 14.62 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 100.36000 | 0.10036 | 133,220 | 14.62 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 2,313.54000 | 2.31354 | 1,804,490 | 14.63 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 92.62000 | 0.09262 | 122,600 | 14.63 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Call | | | 2,980.36000 | 2.98036 | 2,546,770 | 14.96 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Put | | | 1,890.17000 | 1.89017 | 2,007,050 | 14.96 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Call | | | 3,021.48000 | 3.02148 | 2,585,670 | 14.97 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Put | | | 1,860.03000 | 1.86003 | 1,974,690 | 14.97 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 3,063.02000 | 3.06302 | 2,624,870 | 14.98 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 1,830.43000 | 1.83043 | 1,942,750 | 14.98 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 3,623.27000 | 3.62327 | 3,113,570 | 14.66 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 3,134.63000 | 3.13463 | 3,186,900 | 14.66 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 3,661.24000 | 3.66124 | 3,149,730 | 14.67 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 3,100.85000 | 3.10085 | 3,151,310 | 14.67 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 3,699.61000 | 3.69961 | 3,186,300 | 14.68 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 3,067.59000 | 3.06759 | 3,116,250 | 14.68 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 4,515.48000 | 4.51548 | 3,948,920 | 15.13 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 3,747.38000 | 3.74738 | 3,755,800 | 15.13 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 4,553.40000 | 4.55340 | 3,985,690 | 15.14 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 3,714.44000 | 3.71444 | 3,721,710 | 15.14 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 4,591.45000 | 4.59145 | 4,022,600 | 15.15 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 3,681.74000 | 3.68174 | 3,687,870 | 15.15 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 859,287,634.60 | 11,590 | 42,176 |
| Total for Bond | | | | | | | | | | | | 102,911,751,721.14 | 915,767 | 1,107,391 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | | | 541.63500 | 541.63500 | 544.42500 | 544.42500 | | | 547,051,350.00 | 101 | 291 |
| GOVI On 04/05/2017 GOVI | | | 552.00000 | 552.00000 | 554.84800 | 554.84800 | | | 552,000,000.00 | 100 | 200 |
| GOVI On 03/08/2017 GOVI | | | 562.87300 | 562.87300 | 565.78100 | 565.78100 | | | 0.00 | 0 | 0 |
| GOVI On 02/11/2017 GOVI | | | 574.31300 | 574.31300 | 577.28900 | 577.28900 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 1,099,051,350.00 | 201 | 491 |
| GOVI On 02/02/2017 GOVI | 533.32 | Call | | | 111,050.00000 | 11.10500 | 83,150,000 | | 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 | | | 110,950.00000 | 11.09500 | 83,050,000 | | 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 | | | 110,850.00000 | 11.08500 | 82,950,000 | | 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 | 262.18 | Call | | | 2,926,680.00000 | 292.66800 | 2,898,200,000 | | 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 | | | 2,926,580.00000 | 292.65800 | 2,898,100,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Call | | | 2,926,480.00000 | 292.64800 | 2,898,000,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Call | | | 46,810.00000 | 4.68100 | 17,730,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Call | | | 46,710.00000 | 4.67100 | 17,630,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Call | | | 46,910.00000 | 4.69100 | 17,830,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Call | | | 48,290.00000 | 4.82900 | 18,530,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Call | | | 48,490.00000 | 4.84900 | 18,730,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 48,390.00000 | 4.83900 | 18,630,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | 1,099,051,350.00 | 201 | 491 | |
| Total for GOVI | | | | | | | | | | | 1,099,051,350.00 | 201 | 491 | |
| AL37 | On | 02/02/2017 | Index Future | | | 516.47600 | 516.47600 | 517.45400 | 517.45400 | | | 0.00 | 0 | 7 |
| AL37 | On | 04/05/2017 | Index Future | | | 526.35900 | 526.35900 | 527.36100 | 527.36100 | | | 0.00 | 0 | 7 |
| AL37 | On | 03/08/2017 | Index Future | | | 536.72700 | 536.72700 | 537.75300 | 537.75300 | | | 0.00 | 0 | 0 |
| AL37 | On | 02/11/2017 | Index Future | | | 547.63500 | 547.63500 | 548.69100 | 548.69100 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 14 |
| Total For AL37 | | | | | | | | | | | 0.00 | 0 | 14 | |
| AL7T | On | 02/02/2017 | Index Future | | | 598.21600 | 598.21600 | 601.00400 | 601.00400 | | | 0.00 | 0 | 2 |
| AL7T | On | 04/05/2017 | Index Future | | | 609.66400 | 609.66400 | 612.51000 | 612.51000 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/08/2017 | Index Future | | | 621.67300 | 621.67300 | 624.57900 | 624.57900 | | | 0.00 | 0 | 0 |
| AL7T | On | 02/11/2017 | Index Future | | | 634.30700 | 634.30700 | 637.28400 | 637.28400 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 2 |
| Total For AL7T | | | | | | | | | | | 0.00 | 0 | 2 | |
| ALBI | On | 02/02/2017 | Index Future | | | 543.72700 | 543.72700 | 546.52700 | 546.52700 | | | 2,419,585,150.00 | 445 | 134 |
| ALBI | On | 04/05/2017 | Index Future | | | 554.13200 | 554.13200 | 556.99100 | 556.99100 | | | 2,465,887,400.00 | 445 | 421 |
| ALBI | On | 03/08/2017 | Index Future | | | 565.04700 | 565.04700 | 567.96600 | 567.96600 | | | 0.00 | 0 | 0 |
| ALBI | On | 02/11/2017 | Index Future | | | 576.53000 | 576.53000 | 579.51900 | 579.51900 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| Total ALBI Future | | | | | | | | | 4,885,472,550.00 | 890 | 555 |
| Total For ALBI | | | | | | | | | 4,885,472,550.00 | 890 | 555 |
| IGOV On 02/02/2017 Index Future | | | 249.23000 | 249.23000 | 249.21500 | 249.21500 | | | 269,168,400.00 | 108 | 525 |
| IGOV On 04/05/2017 Index Future | | | 254.01500 | 254.01500 | 254.00200 | 254.00200 | | | 274,336,200.00 | 108 | 585 |
| IGOV On 03/08/2017 Index Future | | | 259.03300 | 259.03300 | 259.02200 | 259.02200 | | | 0.00 | 0 | 0 |
| IGOV On 02/11/2017 Index Future | | | 264.31300 | 264.31300 | 264.30600 | 264.30600 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 543,504,600.00 | 216 | 1,110 |
| Total For IGOV | | | | | | | | | 543,504,600.00 | 216 | 1,110 |
| ILBI On 02/02/2017 Index Future | | | 675.34300 | 675.34300 | 670.62200 | 670.62200 | | | 0.00 | 0 | 157 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 157 |
| Total for Index | | | | | | | | | 5,428,977,150.00 | 1,106 | 1,838 |
| JIBAR f On 15/02/2017 Jibar Future | | | 7.37000 | 92.63000 | 7.37000 | 92.63000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | 0.00 | 0 | 1,000 |
| JIBAR f On 19/04/2017 Jibar Future | | | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | 0.00 | 0 | 0 |
| JIBAR f On 17/05/2017 Jibar Future | | | 7.39000 | 92.61000 | 7.39000 | 92.61000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 7.40000 | 92.60000 | 7.40000 | 92.60000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/07/2017 Jibar Future | | | 7.40000 | 92.60000 | 7.40000 | 92.60000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 7.41000 | 92.59000 | 7.41000 | 92.59000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 Jibar Future | | | 7.43000 | 92.57000 | 7.43000 | 92.57000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2018 Jibar Future | | | 7.44000 | 92.56000 | 7.44000 | 92.56000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/06/2018 Jibar Future | | | 7.45000 | 92.55000 | 7.45000 | 92.55000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/09/2018 Jibar Future | | | 7.49000 | 92.51000 | 7.49000 | 92.51000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/12/2018 Jibar Future | | | 7.51000 | 92.49000 | 7.51000 | 92.49000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 1,000 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 1,000 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 1,000 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 97.60093 | 97.60093 | 97.26266 | 97.26266 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 94.68360 | 94.68360 | 94.32807 | 94.32807 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 93.48155 | 93.48155 | 93.11028 | 93.11028 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 Interest Rate Swap | | | 95.63226 | 95.63226 | 95.25097 | 95.25097 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 Interest Rate Swap | | | 99.36523 | 99.36523 | 98.97909 | 98.97909 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 Interest Rate Swap | | | 97.97882 | 97.97882 | 97.58003 | 97.58003 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 Interest Rate Swap | | | 100.00284 | 100.00284 | 100.00284 | 100.00284 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.61501 | 99.61501 | 99.61288 | 99.61288 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 Interest Rate Swap | | | 99.64169 | 99.64169 | 99.63479 | 99.63479 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 Interest Rate Swap | | | 99.89322 | 99.89322 | 99.88179 | 99.88179 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|------------------|--------------------|
| 1Y STN On 15/03/2018 Interest Rate Swap | | | 99.93175 | 99.93175 | 99.91253 | 99.91253 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On 18/12/2017 Interest Rate Swap | | | 99.92263 | 99.92263 | 99.91138 | 99.91138 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 99.21498 | 99.21498 | 99.19590 | 99.19590 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 Interest Rate Swap | | | 98.86816 | 98.86816 | 98.84473 | 98.84473 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 Interest Rate Swap | | | 98.91906 | 98.91906 | 98.88873 | 98.88873 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 Interest Rate Swap | | | 99.41000 | 99.41000 | 99.37000 | 99.37000 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 Interest Rate Swap | | | 99.90299 | 99.90299 | 99.86028 | 99.86028 | | | | 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 | | | 97.65812 | 97.65812 | 97.50812 | 97.50812 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 96.97226 | 96.97226 | 96.80880 | 96.80880 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 96.25278 | 96.25278 | 96.07486 | 96.07486 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 96.50701 | 96.50701 | 96.31503 | 96.31503 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 98.75305 | 98.75305 | 98.55049 | 98.55049 | | | | 0.00 | 0 | 50 |
| 5Y STN On 15/03/2022 Interest Rate Swap | | | 98.95370 | 98.95370 | 98.74149 | 98.74149 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 50 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 50 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 50 |
| Total for Derivatives : | | | | | | | | | | 109,439,780,221.14 | 917,074 | 1,110,770 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.94741 | | 100.87607 | | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | | 0.00 | 0 | 0 |
| AA04/JI On 22/03/2017 Spot Bond | | | 100.00000 | 89.64983 | 100.00000 | 89.00796 | | | | 0.00 | 0 | 0 |
| Total AA04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 10.77000 | 100.50281 | 10.73500 | 100.47998 | | | | 0.00 | 0 | 100,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 96.67138 | | 96.59214 | | | | 0.00 | 0 | 200,000,000 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 11.28519 | 100.00000 | 11.20155 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 10.62000 | 99.00509 | 10.58000 | 99.05088 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 104.18400 | 10.00000 | 104.10300 | | | | 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 | | | | 102.14754 | | 102.07478 | | | | 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 | | | | 101.08234 | | 101.00211 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For AB011 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| AB013 On 21/11/2018 Spot Bond | | | 9.79500 | 99.15078 | 9.76000 | 99.12835 | | | | 0.00 | 0 | 1,500,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.29095 | 100.00000 | 11.20908 | | | | 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 | 102.09606 | 10.84000 | 102.00678 | | | | 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 | 9.53189 | 100.00000 | 9.46279 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 104.59593 | 11.37000 | 104.50012 | | | | 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 | 11.32976 | 100.00000 | 11.24580 | | | | 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 | 90.12964 | 11.81000 | 90.04227 | | | | 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 | 11.43819 | 100.00000 | 11.35342 | | | | 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 | 13.59736 | 100.00000 | 13.49878 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 16.63578 | 100.00000 | 16.55665 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2026 Spot Bond | | | 100.00000 | 13.50046 | 100.00000 | 13.40257 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 19.00567 | 100.00000 | 18.88044 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 99.96496 | | 99.89372 | | | | 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 | | | 9.33500 | 102.69734 | 9.27000 | 102.63755 | | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.16000 | 277.51492 | 3.21000 | 276.51601 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2018 Spot Bond | | | | 101.48270 | | 101.41396 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2020 Spot Bond | | | | 102.01005 | | 101.93817 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0 On 17/03/2026 Spot Bond | | | | 101.08512 | | 101.00911 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 28/10/2019 Spot Bond | | | | 98.98730 | | 98.92047 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 09/04/2017 Spot Bond | | | | 100.47680 | | 100.40989 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | 100.53013 | | 100.46210 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | 102.10184 | | 102.03130 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | 101.83479 | | 101.76184 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | 101.78244 | | 101.71132 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | 101.32192 | | 101.24805 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | 102.09931 | | 102.02946 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | 100.84288 | | 100.76796 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.77000 | 102.20771 | 11.73500 | 102.16553 | | | | 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 | | | | 99.72048 | | 99.63237 | | | | 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 | | | | 101.00464 | | 100.91785 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | 102.19095 | | 102.09788 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 11.02000 | 99.91409 | 10.98500 | 99.86689 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 98.43749 | | 100.98975 | | | | 0.00 | 0 | 0 |
| Total ABK3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3/J On 07/11/2018 Spot Bond | | | 100.00000 | 33.23688 | 100.00000 | 35.52747 | | | | 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 | | | | 101.74890 | | 101.66710 | | | | 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 | 46.30780 | 100.00000 | 45.97207 | | | | 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 | | | | 97.46847 | | 97.38227 | | | | 0.00 | 1,599,000,000 | 2,071,500,000 |
| Total ABK5 SPOT | | | | | | | | | | 0.00 | 1,599,000,000 | 2,071,500,000 |
| Total For ABK5 | | | | | | | | | | 0.00 | 1,599,000,000 | 2,071,500,000 |
| ABK5/J On 31/10/2018 Spot Bond | | | 100.00000 | 33.29075 | 100.00000 | 33.04940 | | | | 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 | | | | 101.52523 | | 101.44466 | | | | 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 | | | | 98.68953 | | 98.60401 | | | | 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 | | | | 95.80816 | | 95.71437 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 97.12585 | | 97.03599 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 6.10500 | 143.11186 | 6.10000 | 142.98525 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.10500 | 125.96013 | 6.10000 | 125.85785 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 10.88078 | 100.00000 | 10.82422 | | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 7.35500 | 105.15762 | 7.35000 | 105.06765 | | | | 0.00 | 0 | 4,576,000,000 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 4,576,000,000 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 4,576,000,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 5.36476 | 100.00000 | 5.33688 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.08000 | 108.14880 | 8.08500 | 107.99749 | | | | 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 | 8.62314 | 100.00000 | 8.56137 | | | | 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 | | | | 82.72181 | | 82.57121 | | | | 0.00 | 2,700,000,000 | 3,200,000,000 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 2,700,000,000 | 3,200,000,000 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 2,700,000,000 | 3,200,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.49000 | 187.24719 | 2.54000 | 186.75462 | | | | 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 | 191.38692 | 2.17000 | 191.26311 | | | | 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 | 204.88271 | 1.82000 | 204.75600 | | | | 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 | | | 8.73125 | 91.99012 | 8.66625 | 91.98311 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.73125 | 91.99012 | 8.66625 | 91.98311 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.40616 | | 100.33651 | | | | 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 | | | | 100.78676 | | 100.71699 | | | | 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 | | | | 100.35255 | | 100.27859 | | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 3.04000 | 118.46036 | 3.04500 | 118.33244 | | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 2.84000 | 173.16118 | 2.79000 | 173.86647 | | | | 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 | | | 2.65000 | 227.23199 | 2.65000 | 227.07611 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.97500 | 93.27745 | 9.92500 | 93.41250 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN68 On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 116.40000 | | 116.38000 | | | | 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 | | | | 101.49959 | | 101.47563 | | | | 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 | | | | 111.42000 | | 111.39000 | | | | 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 | | | | 126.72000 | | 126.49000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|---------------|
| Total ABN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 106.60324 | 9.63000 | 106.52064 | | | 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 | | | | 115.59000 | | 115.56000 | | | 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 | | | 10.15000 | 103.28473 | 10.07500 | 103.67048 | | | 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 | | | 9.24500 | 93.78012 | 9.20500 | 93.83926 | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.69500 | 99.95787 | 10.62000 | 100.32120 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 101.25013 | | 101.17487 | | | 0.00 | 270,600,000 | 0 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 270,600,000 | 0 |
| Total For ABN91 | | | | | | | | | 0.00 | 270,600,000 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 99.97596 | | 99.90382 | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.85500 | 104.74114 | 8.79000 | 104.73546 | | | 0.00 | 0 | 0 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.72000 | 101.92217 | 9.68000 | 101.97711 | | | 0.00 | 0 | 620,000,000 |

| 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 ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.48500 | 101.32054 | 9.46000 | 101.31195 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 102.11119 | 9.20000 | 102.03510 | | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.95000 | 100.91945 | 9.91000 | 100.99904 | | | | 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 | | | 9.21000 | 102.31131 | 9.17000 | 102.36091 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 9.65500 | 102.60828 | 9.60500 | 102.74703 | | | | 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 | | | 10.20500 | 103.35014 | 10.13000 | 103.69795 | | | | 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 | | | 10.94500 | 100.38110 | 10.87000 | 100.75604 | | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 9.92500 | 102.99289 | 9.87500 | 103.14963 | | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.22500 | 98.44503 | 9.20000 | 98.44124 | | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.24500 | 94.70355 | 10.17000 | 95.05195 | | | | 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 | 12.10626 | 100.00000 | 12.02518 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.35000 | 274.50271 | 3.40000 | 273.51208 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI3 On 31/01/2017 Spot Bond | | | 5.40000 | 141.96157 | 5.40000 | 141.83202 | | | | 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 | | | 2.60500 | 142.62191 | 2.60000 | 142.55811 | | | | 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 | 0.04495 | 100.00000 | 0.04460 | | | | 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 | 36.27420 | 100.00000 | 36.00539 | | | | 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 | | | | 86.05734 | | 86.00435 | | | | 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 | 99.91781 | | | | 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 | 99.91781 | | | | 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 | 99.91740 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91740 | | | | 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 | 99.91822 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 101.09759 | | 101.01869 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/06/2020 Spot Bond | | | | 101.12500 | | 101.04405 | | | | 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 | | | | 101.13600 | | 101.05423 | | | | 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 | | | | 101.11387 | | 101.03374 | | | | 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 | | | | 101.06433 | | 100.98789 | | | | 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 | | | 9.69500 | 101.89136 | 9.67000 | 101.87282 | | | | 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 |
| ACL127 On 20/09/2021 Spot Bond | | | | 209.56086 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 209.64137 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 20/09/2021 Spot Bond | | | | 101.08636 | | 101.00828 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 20/09/2021 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 ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91904 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.12131 | | 99.92072 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2021 Spot Bond | | | | 101.08971 | | 101.01138 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 101.14392 | | 101.07123 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 101.07002 | | 100.99316 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 101.03117 | | 100.95719 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 103.70500 | 10.23000 | 103.61928 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/06/2017 Spot Bond | | | | 106.18760 | | 106.11280 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.90000 | 100.87519 | 9.86500 | 100.86794 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2017 Spot Bond | | | | 101.06660 | | 100.99000 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | 1.75000 | 130.10764 | 1.75000 | 130.02801 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 101.05884 | | 100.98281 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 101.08655 | | 101.00847 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 101.03110 | | 100.95711 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 101.13305 | | 101.05331 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 101.33387 | | 101.26358 | | | | 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 | | | | 102.45249 | | 102.37852 | | | | 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 | | | | 101.26682 | | 101.19186 | | | | 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 | | | | 101.08082 | | 101.00315 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 101.09403 | | 101.01537 | | | | 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 | | | | 101.10842 | | 101.02870 | | | | 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 | | | | 101.11184 | | 101.03187 | | | | 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 | | | | 101.11184 | | 101.03187 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 101.17522 | | 101.09059 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/12/2017 Spot Bond | | | | 101.06433 | | 100.98789 | | | | 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 | | | | 101.16636 | | 101.08238 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 101.52681 | | 101.45002 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 101.17522 | | 101.09059 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 101.13069 | | 101.04933 | | | | 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 | | | | 101.13069 | | 101.04933 | | | | 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 | | | | 148.99808 | | 100.00000 | | | | 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 | | | | 150.06582 | | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/03/2018 Spot Bond | | | | 101.00119 | | 100.92942 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21€ On 20/05/2018 Spot Bond | | | | 101.61877 | | 101.55066 | | | | 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 | | | | 101.02216 | | 100.94884 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 99.65703 | | 99.57577 | | | | 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 | | | | 92.78439 | | 92.68989 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 101.00996 | | 100.93754 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 101.00887 | | 100.93653 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 101.07641 | | 100.99907 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 102.09440 | | 102.01780 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.09821 | | 100.02446 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.09671 | | 100.02409 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 101.07196 | | 100.99495 | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For ACL221 | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| ACL222 On 20/09/2021 Spot Bond | | | | 101.05534 | | 100.97955 | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For ACL222 | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 101.39678 | | 101.31596 | | | | 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 | 44.88213 | 100.00000 | 44.54953 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 44.88213 | 100.00000 | 44.54953 | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 101.82471 | | 101.74433 | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 101.52543 | | 101.44486 | | | 0.00 | 0 | 0 |
| Total ADCB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB05 | | | | | | | | | 0.00 | 0 | 0 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 32.71442 | 100.00000 | 32.47724 | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | 0.00 | 0 | 0 |
| ADCP4 On 15/04/2017 Spot Bond | | | 100.00000 | 84.27777 | 100.00000 | 83.16396 | | | 0.00 | 0 | 0 |
| Total ADCP4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP4U | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 20.36749 | 100.00000 | 20.21656 | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | 0.00 | 0 | 0 |
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 5.89277 | 100.00000 | 5.84910 | | | 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 | | | | 100.29956 | | 100.22652 | | | 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 | | | | 100.30924 | | 100.23378 | | | 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 | | | | 100.34146 | | 100.25794 | | | 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 | | | | 100.28990 | | 100.21929 | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| AHF3A: On 18/10/2019 Spot Bond | | | | 100.29313 | | 100.22172 | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/10/2019 Spot Bond | | | | 100.37373 | | 100.28215 | | | 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 | | | | 100.35764 | | 100.27008 | | | 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 | | | | 100.48910 | | 100.36866 | | | 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 | | | | 100.44113 | | 100.33268 | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L: On 15/04/2020 Spot Bond | | | 100.00000 | 40.81430 | 100.00000 | 40.49937 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI: On 15/04/2020 Spot Bond | | | 100.00000 | 13.60870 | 100.00000 | 13.50369 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U: On 08/07/2026 Spot Bond | | | 100.00000 | 11.86990 | 100.00000 | 11.77831 | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U: On 08/07/2026 Spot Bond | | | 100.00000 | 9.66869 | 100.00000 | 9.59408 | | 400,000,000,000,000.00 | | 4,000,000,000 | 4,000,000,000 |
| Total AIG2U SPOT | | | | | | | | 10,000,000,000,000.00 | | 4,000,000,000 | 4,000,000,000 |
| Total For AIG2U | | | | | | | | 10,000,000,000,000.00 | | 4,000,000,000 | 4,000,000,000 |
| AIR01: On 15/03/2019 Spot Bond | | | 9.32000 | 101.83379 | 9.28500 | 101.82266 | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| AIR02 On 30/04/2023 Spot Bond | | | 10.31500 | 109.08893 | 10.24000 | 109.35255 | | | 0.00 | 0 | 260,000,000 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 260,000,000 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.71500 | 99.16142 | 9.66500 | 99.33811 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 14.35669 | 100.00000 | 14.26105 | | | 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 | | | 10.60000 | 97.45210 | 10.52500 | 97.88364 | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 3.09500 | 176.28637 | 3.04500 | 176.96917 | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.83140 | | 100.75754 | | | 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 | | | | 100.88489 | | 100.80613 | | | 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 | | | | 99.81195 | | 102.03091 | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | 100.18562 | | 100.10796 | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 56.94809 | 100.00000 | 56.52608 | | | 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 | 45.87517 | 100.00000 | 45.54258 | | | 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 | 15.98279 | 100.00000 | 15.86691 | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 15.98279 | 100.00000 | 15.86691 | | | 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 | 4.23170 | 100.00000 | 4.20922 | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.06337 | 100.00000 | 0.06316 | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 04/10/2021 Spot Bond | | | 100.00000 | 11.59993 | 100.00000 | 11.51397 | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 21.00107 | 100.00000 | 20.84543 | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 28/02/2017 Spot Bond | | | | 103.22934 | | 103.16116 | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | 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 | | | | 101.03116 | | 100.95717 | | | 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 | | | | 101.30946 | | 101.21159 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN01: On 11/04/2017 Spot Bond | | | | 98.30000 | | 98.28000 | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 09/06/2017 Spot Bond | | | | 115.53144 | | 115.50676 | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 2.90000 | 246.29855 | 2.90000 | 246.12459 | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 99.71326 | | 99.63154 | | | 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 | | | | 95.72900 | | 95.70608 | | | 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 | | | | 102.07068 | | 101.99271 | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 2.91500 | 219.61164 | 2.91500 | 219.45624 | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.34564 | | 100.27318 | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN05(On 22/04/2020 Spot Bond | | | | 100.18027 | | 100.10355 | | | | 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 | | | | 100.00024 | | 99.92697 | | | | 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 | | | | 100.00003 | | 99.92796 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06(On 14/05/2018 Spot Bond | | | | 99.31358 | | 99.30919 | | | | 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 | | | | 101.47794 | | 101.40533 | | | | 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 | | | | 101.09307 | | 101.02228 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06(On 07/02/2020 Spot Bond | | | | 99.81076 | | 102.04185 | | | | 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 | | | | 92.06088 | | 92.07799 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07(On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07(On 20/06/2020 Spot Bond | | | | 101.20907 | | 101.12190 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ASN08(On 20/09/2020 Spot Bond | | | | 101.04197 | | 100.96716 | | | 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 | | | | 101.25722 | | 101.18162 | | | 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 | | | | 100.69292 | | 100.61135 | | | 0.00 | 0 | 187,150,000 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 0 | 187,150,000 |
| Total For ASN083 | | | | | | | | | 0.00 | 0 | 187,150,000 |
| ASN08(On 03/09/2020 Spot Bond | | | | 101.60135 | | 101.51676 | | | 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 | | | | 100.81988 | | 100.74708 | | | 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 | | | | 105.42572 | | 105.49103 | | | 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 | | | | 100.52173 | | 100.44909 | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 21/10/2020 Spot Bond | | | | 100.17996 | | 100.10472 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN096 On 10/11/2020 Spot Bond | | | | 102.08555 | | 102.01066 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN099 On 20/12/2020 Spot Bond | | | | 68.59043 | | 68.39350 | | | 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 | | | | 101.54172 | | 101.46453 | | | 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 | | | | 101.06987 | | 100.99302 | | | 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 | | | | 101.39811 | | 101.32168 | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | 0.00 | 0 | 0 |
| ASN114 On 03/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | | 100.06832 | | 99.99983 | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/12/2020 Spot Bond | | | | 101.35168 | | 101.25394 | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 20/03/2019 Spot Bond | | | | 101.05058 | | 100.97516 | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | 101.73033 | | 101.65313 | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | 101.72598 | | 101.64944 | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN13(On 24/02/2019 Spot Bond | | | | 101.70298 | | 101.62703 | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 03/03/2019 Spot Bond | | | | 101.44946 | | 101.37312 | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 03/03/2019 Spot Bond | | | | 101.43805 | | 101.36233 | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 20/12/2020 Spot Bond | | | | 101.34064 | | 101.24372 | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 31/12/2018 Spot Bond | | | | 80.77000 | | 80.71000 | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 31/01/2022 Spot Bond | | | 3.33500 | 137.87434 | 3.33000 | 137.80442 | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/12/2018 Spot Bond | | | | 80.77000 | | 80.71482 | | | 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 | | | | 101.04220 | | 100.96740 | | | 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 | | | | 103.72457 | | 103.65043 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN14(On 20/06/2021 Spot Bond | | | | 58.51370 | | 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 | | | | 99.81687 | | 99.73881 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 04/05/2021 Spot Bond | | | | 99.81687 | | 99.73881 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/01/2022 Spot Bond | | | 3.38000 | 137.58767 | 3.37500 | 137.51738 | | | | 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 | | | | 101.50143 | | 101.41725 | | | | 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 | | | | 101.57381 | | 101.49497 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 31/03/2031 Spot Bond | | | 3.74000 | 159.03009 | 3.69000 | 159.65616 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 27/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 08/08/2021 Spot Bond | | | | 99.77686 | | 102.10675 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 19/08/2021 Spot Bond | | | | 101.80966 | | 101.73324 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN16: On 26/02/2017 Spot Bond | | | | 101.43113 | | 101.36267 | | | 0.00 | 0 | 0 |
| Total ASN162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN162 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | 101.13064 | | 101.04928 | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 30/05/2017 Spot Bond | | | | 101.43589 | | 101.36722 | | | 0.00 | 0 | 0 |
| Total ASN173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN173 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | 101.47769 | | 101.40381 | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 20/12/2017 Spot Bond | | | 100.00000 | 60.96884 | 100.00000 | 60.51702 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN39: On 20/12/2017 Spot Bond | | | 100.00000 | 61.02286 | 100.00000 | 60.57064 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN40: On 20/12/2017 Spot Bond | | | 100.00000 | 60.77976 | 100.00000 | 60.32935 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 92.17786 | 100.00000 | 91.49842 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 42.27932 | 100.00000 | 41.96601 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 3.89491 | 100.00000 | 3.86605 | | | | 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 | 29.38976 | 100.00000 | 29.17197 | | | | 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 | | | | 101.15439 | | 101.08506 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.22000 | 104.11096 | 9.18500 | 104.08730 | | | | 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 | | | | 100.48679 | | 100.42130 | | | | 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 | | | | 101.08403 | | 101.01066 | | | | 0.00 | 0 | 452,500,000 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 452,500,000 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 452,500,000 |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 32.07460 | 100.00000 | 31.83691 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 101.08247 | | 101.00777 | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total For BAW18 | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| BAW19 On 05/12/2020 Spot Bond | | | 10.57000 | 98.31908 | 10.53000 | 98.35739 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 10.19000 | 99.74586 | 10.15000 | 99.81785 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.24461 | 9.30000 | 103.16686 | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 101.39809 | | 101.32166 | | | 0.00 | 0 | 1,183,430,507 |
| Total BAW22 SPOT | | | | | | | | | 0.00 | 0 | 1,183,430,507 |
| Total For BAW22 | | | | | | | | | 0.00 | 0 | 1,183,430,507 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 53.14001 | 100.00000 | 52.74621 | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | 101.14438 | | 100.83526 | | | 0.00 | 0 | 300,000,000 |
| Total BAW24 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For BAW24 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| BAW3 On 02/10/2017 Spot Bond | | | | 101.45524 | | 101.38263 | | | 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 | | | 9.48500 | 103.53993 | 9.42000 | 103.50294 | | 1,646,596,000,000.00 | | 173,600,000 | 86,800,000 |
| Total BAW8 SPOT | | | | | | | | 1,646,596,000,000.00 | | 173,600,000 | 86,800,000 |
| Total For BAW8 | | | | | | | | 1,646,596,000,000.00 | | 173,600,000 | 86,800,000 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.16528 | 100.43197 | 12.16528 | 100.43197 | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 12.33439 | 67.75497 | 12.33439 | 67.75497 | | | 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 | | | 12.26000 | 100.44659 | 12.19500 | 100.37203 | | | 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 | | | | 100.74197 | | 100.74197 | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 12.18500 | 99.60657 | 12.12000 | 99.54819 | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.87118 | | 100.77632 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | 11.77000 | 98.70441 | 11.73500 | 98.65504 | | | | 0.00 | 0 | 100,000,000 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.84901 | | 100.75658 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.86715 | | 100.77269 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 99.95269 | | 99.85225 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 99.09028 | | 99.09028 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 99.60472 | | 99.50454 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 97.38664 | | 97.38664 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.86749 | | 100.77303 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.84246 | | 100.75084 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.84246 | | 100.75084 | | | | 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 | | | | 100.86760 | | 100.77314 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYA50 On 31/03/2017 Spot Bond | | | | 100.74042 | | 100.66018 | | | 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 | | | | 100.90173 | | 100.80194 | | | 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 | | | | 100.92935 | | 100.82799 | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA53 On 30/09/2017 Spot Bond | | | | 100.74006 | | 100.65982 | | | 0.00 | 0 | 0 |
| Total BAYA53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA53 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | 100.92947 | | 100.82811 | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/03/2017 Spot Bond | | | 14.51086 | 100.87914 | 14.51086 | 100.87914 | | | 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 | | | | 101.10336 | | 100.98256 | | | 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 | | | | 101.10317 | | 100.98237 | | | 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 | | | | 101.10326 | | 100.98246 | | | 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 | | | | 101.13924 | | 101.01440 | | | 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 | | | | 100.97635 | | 100.86973 | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 20.13320 | 100.00000 | 19.98400 | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYD2I On 30/06/2035 Spot Bond | | | 100.00000 | 18.32347 | 100.00000 | 18.18768 | | | | 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 | 11.31079 | 100.00000 | 11.22697 | | | | 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 | 11.32024 | 100.00000 | 11.23542 | | | | 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 | 13.67528 | 100.00000 | 13.57394 | | | | 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 | 11.84940 | 100.00000 | 11.76159 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC114L On 30/01/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.18478 | | | | 0.00 | 0 | 0 |
| Total BC114U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC114U | | | | | | | | | | 0.00 | 0 | 0 |
| BC115L On 14/02/2017 Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.30026 | | | | 0.00 | 0 | 0 |
| Total BC115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC115U | | | | | | | | | | 0.00 | 0 | 0 |
| BC116L On 24/02/2017 Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 92.87532 | | | | 0.00 | 0 | 0 |
| Total BC116U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC116U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.16116 | | 100.09398 | | | | 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 | | | | 100.49027 | | 100.42244 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.01582 | | 100.04333 | | | | 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 | | | | 100.44246 | | 100.37073 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BCJ11 On 14/11/2017 Spot Bond | | | | 101.80640 | | 101.73804 | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | 0.00 | 0 | 0 |
| BGP3U On 30/06/2019 Spot Bond | | | 100.00000 | 19.90929 | 100.00000 | 19.76176 | | | 0.00 | 0 | 0 |
| Total BGP3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGP3U | | | | | | | | | 0.00 | 0 | 0 |
| BGP4U On 30/06/2019 Spot Bond | | | 100.00000 | 19.90929 | 100.00000 | 19.76176 | | | 0.00 | 0 | 0 |
| Total BGP4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGP4U | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.46000 | 195.83494 | 2.51000 | 195.52150 | | | 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 | | | 8.76500 | 171.20677 | 8.69000 | 172.55454 | | | 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 | | | 8.76500 | 171.71810 | 8.69000 | 173.05388 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.15000 | 95.16830 | 9.07500 | 95.59420 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 8.42000 | 101.02441 | 8.38500 | 100.99317 | | | 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 | 10.12276 | 100.00000 | 10.04937 | | | 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 | 8.75996 | 100.00000 | 8.69645 | | | 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 | 8.75996 | 100.00000 | 8.69645 | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 9.29324 | 100.00000 | 9.22585 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 0.00009 | 100.00000 | 0.00009 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2 On 21/11/2032 Spot Bond | | | 100.00000 | 12.43360 | 100.00000 | 12.34346 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2 On 21/11/2032 Spot Bond | | | 100.00000 | 17.17379 | 100.00000 | 17.04929 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 8.98000 | 103.28195 | 8.98000 | 103.20659 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 89.24205 | 100.00000 | 88.59223 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42Y On 15/03/2017 Spot Bond | | | 100.00000 | 89.24205 | 100.00000 | 88.59223 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BGL01 On 19/11/2024 Spot Bond | | | | 102.77868 | | 102.69351 | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 11.44500 | 100.69148 | 11.42000 | 100.65686 | | | 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 | | | | 100.44015 | | 100.35713 | | | 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 | | | 11.33500 | 96.63347 | 11.31000 | 96.60793 | | | 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 | | | 11.47000 | 104.32058 | 11.43000 | 104.33946 | | | 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 | | | | 101.82431 | | 101.73582 | | | 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 | | | 12.01500 | 104.01849 | 11.96500 | 104.11681 | | | 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 | | | | 101.69224 | | 101.60268 | | | 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 | | | 11.47000 | 103.63420 | 11.43000 | 103.65562 | | | 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 | | | | 99.78248 | | 99.68978 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 11.85000 | 104.80650 | 11.81000 | 104.83951 | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | 102.19088 | | 102.09781 | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| BGL13 On 20/08/2021 Spot Bond | | | 11.89000 | 104.66651 | 11.85000 | 104.70560 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | 99.87559 | | 99.78264 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 108.15178 | | 108.08027 | | | 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 | | | | 101.66543 | | 101.59463 | | | 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 | | | | 99.82993 | | 99.75681 | | | 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 | | | 9.32000 | 99.75477 | 9.28500 | 99.75390 | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BLG1A6 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 102.00556 | | 101.91213 | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | 0.00 | 0 | 0 |
| BTC148 On 06/02/2017 Spot Bond | | | | 99.85252 | | 99.78931 | | | 0.00 | 0 | 0 |
| Total BTC148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC148 | | | | | | | | | 0.00 | 0 | 0 |
| BTC149 On 10/02/2017 Spot Bond | | | | 99.76759 | | 99.70420 | | | 0.00 | 0 | 0 |
| Total BTC149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC149 | | | | | | | | | 0.00 | 0 | 0 |
| BTC151 On 10/02/2017 Spot Bond | | | | 97.72714 | | 97.74635 | | | 0.00 | 0 | 0 |
| Total BTC151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC151 | | | | | | | | | 0.00 | 0 | 0 |
| BTC152 On 17/05/2017 Spot Bond | | | | 97.69550 | | 97.63089 | | | 0.00 | 0 | 0 |
| Total BTC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC152 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BTC15 On 20/02/2017 Spot Bond | | | | 99.55612 | | 99.49271 | | | | 0.00 | 0 | 0 |
| Total BTC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC153 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 28/02/2017 Spot Bond | | | | 99.38818 | | 99.32488 | | | | 0.00 | 0 | 0 |
| Total BTC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC154 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 02/03/2017 Spot Bond | | | | 97.59271 | | 97.61433 | | | | 0.00 | 0 | 0 |
| Total BTC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC156 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 06/03/2017 Spot Bond | | | | 99.26222 | | 99.19898 | | | | 0.00 | 0 | 0 |
| Total BTC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC157 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 07/03/2017 Spot Bond | | | | 99.24055 | | 99.17726 | | | | 0.00 | 0 | 0 |
| Total BTC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC158 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 14/03/2017 Spot Bond | | | | 99.09130 | | 99.02790 | | | | 0.00 | 0 | 0 |
| Total BTC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC159 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 03/04/2017 Spot Bond | | | | 98.84739 | | 98.76698 | | | | 0.00 | 0 | 0 |
| Total BTC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC160 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 05/04/2017 Spot Bond | | | | 98.62607 | | 98.56265 | | | | 0.00 | 0 | 0 |
| Total BTC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC161 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 10/04/2017 Spot Bond | | | | 98.52132 | | 98.45794 | | | | 0.00 | 0 | 0 |
| Total BTC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC162 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.84482 | | 100.76973 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.87146 | | 100.79392 | | | | 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 | | | | 101.03985 | | 100.96712 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BWZJ1: On 19/11/2018 Spot Bond | | | | 101.77152 | | 101.69676 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1: On 10/11/2019 Spot Bond | | | | 102.09662 | | 102.02131 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | 102.15192 | | 102.07452 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 11.27927 | 100.00000 | 11.19569 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 11.27927 | 100.00000 | 11.19569 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 11.31104 | 100.00000 | 11.22722 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 11.31104 | 100.00000 | 11.22722 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 42.61882 | 100.00000 | 42.30300 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 17.85791 | 100.00000 | 17.72558 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93437 | | | | 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 | | | 15.47000 | 98.85238 | 15.43500 | 98.77671 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 101.26945 | | 101.18224 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| CBL14 On 01/02/2019 Spot Bond | | | 13.27000 | 96.99508 | 13.23500 | 96.95249 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 8.84500 | 102.04922 | 8.78000 | 101.99661 | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.04374 | | 99.93951 | | | 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 | | | 13.27000 | 100.11226 | 13.23500 | 100.07955 | | | 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 | | | | 100.31573 | | 99.35176 | | | 0.00 | 400,000,000 | 300,000,000 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 400,000,000 | 300,000,000 |
| Total For CBL20 | | | | | | | | | 0.00 | 400,000,000 | 300,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.17000 | 97.42630 | 10.13000 | 97.45235 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 101.97612 | | 101.89589 | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | | 99.92287 | | 102.35185 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 102.20613 | | 102.13006 | | | 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 | | | 10.47000 | 104.73065 | 10.43000 | 104.77924 | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.58500 | 110.34287 | 10.51000 | 110.61263 | | | 0.00 | 0 | 500,000,000 |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.69500 | 106.14274 | 10.62000 | 106.44018 | | | 0.00 | 0 | 520,000,000 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 520,000,000 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 520,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CCT03 On 15/03/2025 Spot Bond | | | 10.71500 | 106.57054 | 10.64000 | 106.88637 | | | 0.00 | 0 | 823,000,000 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 823,000,000 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 823,000,000 |
| CGR14 On 13/02/2018 Spot Bond | | | | 104.26482 | | 104.17957 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96330 | 10.00000 | 104.88110 | | | 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 | | | | 100.30867 | | 100.21887 | | | 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 | | | | 101.16010 | | 101.07222 | | | 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 | | | | 100.17862 | | 100.03043 | | | 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 | 40.46626 | 100.00000 | 40.17288 | | | 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 | 44.96938 | 100.00000 | 44.63613 | | | 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 | 41.75809 | 100.00000 | 41.44864 | | | 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 | | | | 100.58717 | | 100.49118 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |
| CGR22 On 08/02/2017 Spot Bond | | | | 99.79412 | | 101.95177 | | | 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 | | | | 99.73410 | | 102.49791 | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR24 On 08/02/2021 Spot Bond | | | | 99.70991 | | 102.71595 | | | 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 | | | | 101.03614 | | 100.94352 | | | 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 | | | | 100.83137 | | 100.75751 | | | 0.00 | 0 | 0 |
| Total CGR26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR26 | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | 102.06341 | | 101.97042 | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.75869 | | 100.67642 | | | 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 | | | | 100.78383 | | 100.69871 | | | 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 | | | | 100.81310 | | 100.72473 | | | 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 | | | | 101.79929 | | 101.71465 | | | 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 | | | | 101.92751 | | 101.83665 | | | 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 | 25.54764 | 100.00000 | 25.35832 | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | | 100.00039 | | 99.92029 | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00027 | | 99.91801 | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CIG12 On 29/07/2021 Spot Bond | | | | 100.00030 | | 99.91460 | | | | 0.00 | 0 | 0 |
| Total CIG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 100.79324 | 10.11000 | 100.71089 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 136.32407 | 3.14000 | 136.22531 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.30500 | 134.67700 | 3.30000 | 134.60567 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 101.87993 | | 101.80865 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | | 101.72134 | | 101.64455 | | | | 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 | 96.74426 | 13.50000 | 96.64129 | | | | 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 | 104.02720 | 9.35000 | 103.94973 | | | | 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 | | | | 100.90851 | | 100.83743 | | | | 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 | | | | 100.87972 | | 100.80712 | | | | 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 | | | | 100.91609 | | 100.84541 | | | | 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 | | | | 100.91609 | | 100.84541 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2017 Spot Bond | | | | 100.91609 | | 100.84541 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2017 Spot Bond | | | | 100.87661 | | 100.80320 | | | | 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 | | | 9.70000 | 103.23954 | 9.66500 | 103.22538 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN268 On 30/04/2017 Spot Bond | | | | 100.08720 | | 100.01940 | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 101.88312 | | 101.80746 | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 101.11547 | | 101.04167 | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 101.04220 | | 100.96740 | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 101.10417 | | 101.03014 | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 22/05/2017 Spot Bond | | | | 101.69732 | | 101.62425 | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 25/05/2017 Spot Bond | | | | 101.88071 | | 101.79621 | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 101.14338 | | 101.07037 | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 07/06/2017 Spot Bond | | | | 101.53034 | | 101.45870 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 102.13391 | | 102.06153 | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 30/08/2017 Spot Bond | | | | 101.67230 | | 101.59837 | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.98197 | | 100.89868 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN29 On 26/06/2017 Spot Bond | | | | 100.94293 | | 100.85887 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 101.66052 | | 101.59178 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.73795 | | 100.65432 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.93402 | | 100.85077 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.85878 | | 100.77476 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 20/12/2017 Spot Bond | | | | 101.17181 | | 101.08742 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.84859 | | 100.76486 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.97693 | | 100.89568 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.88082 | | 100.79722 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN30 On 20/12/2017 Spot Bond | | | | 156.53960 | | 156.53960 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN30 On 20/12/2017 Spot Bond | | | | 101.57921 | | 101.49955 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN30: On 20/12/2017 Spot Bond | | | | 156.70202 | | 156.70202 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN30: On 20/12/2017 Spot Bond | | | | 155.90986 | | 155.90986 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN30: On 20/12/2017 Spot Bond | | | | 156.50665 | | 156.50665 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | | 102.13624 | | 102.05479 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | 11.25500 | 94.84524 | 11.20500 | 94.95870 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 20/03/2023 Spot Bond | | | 11.77500 | 96.31664 | 11.72500 | 96.42987 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 30/06/2017 Spot Bond | | | | 100.84740 | | 100.76706 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 20/03/2023 Spot Bond | | | | 101.18839 | | 101.10277 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | | 102.09423 | | 102.01444 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 24/07/2017 Spot Bond | | | | 100.15131 | | 100.01656 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 30/04/2018 Spot Bond | | | | 99.97414 | | 99.89558 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 30/04/2018 Spot Bond | | | 8.80500 | 102.18970 | 8.80500 | 102.11676 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN32 On 24/07/2017 Spot Bond | | | | 100.15261 | | 100.01722 | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32 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 |
| CLN32 On 20/06/2018 Spot Bond | | | | 101.10541 | | 101.02593 | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32 On 20/06/2018 Spot Bond | | | | 101.12203 | | 101.04133 | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32 On 20/06/2023 Spot Bond | | | | 101.18609 | | 101.10064 | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32 On 20/06/2018 Spot Bond | | | | 101.13090 | | 101.04954 | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 20/06/2018 Spot Bond | | | | 101.21951 | | 101.13160 | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 30/06/2017 Spot Bond | | | | 100.84740 | | 100.76706 | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 20/09/2018 Spot Bond | | | | 135.03300 | | 135.03300 | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | 0.00 | 0 | 0 |
| CLN33 On 28/07/2017 Spot Bond | | | | 100.00041 | | 99.92682 | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2018 Spot Bond | | | | 101.34881 | | 101.25131 | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 30/06/2017 Spot Bond | | | | 100.85157 | | 100.77083 | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN34 On 20/12/2023 Spot Bond | | | | 101.26347 | | 101.17228 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2018 Spot Bond | | | | 101.00887 | | 100.93653 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2023 Spot Bond | | | | 101.15505 | | 101.07189 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 28/07/2017 Spot Bond | | | | 100.00040 | | 99.92745 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 30/06/2017 Spot Bond | | | | 100.83068 | | 100.75197 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 28/10/2018 Spot Bond | | | | 100.00013 | | 99.93128 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 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 |
| CLN35 On 30/04/2018 Spot Bond | | | | 100.00013 | | 99.92726 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 24/07/2017 Spot Bond | | | | 100.15050 | | 100.01614 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2019 Spot Bond | | | | 100.98453 | | 100.91399 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2024 Spot Bond | | | 10.43500 | 104.38911 | 10.38500 | 104.55007 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN363 On 20/03/2024 Spot Bond | | | | 101.05925 | | 100.98318 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | 99.80077 | | 99.71530 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.57500 | 106.56542 | 12.52500 | 106.69244 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | 99.79330 | | 99.70464 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | 12.60500 | 100.26674 | 12.55500 | 100.38594 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 26/07/2022 Spot Bond | | | 10.02000 | 104.55449 | 10.02000 | 104.46981 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 06/08/2023 Spot Bond | | | | 99.79330 | | 99.70464 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | 100.10060 | | 100.02516 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | 82.97667 | | 82.85208 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 101.04537 | | 100.97032 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 101.06421 | | 100.98777 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 101.06438 | | 100.98793 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN375 On 30/06/2017 Spot Bond | | | | 100.87831 | | 100.79496 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 9.87000 | 103.61237 | 9.83000 | 103.66331 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 30/06/2017 Spot Bond | | | | 100.74039 | | 100.66947 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | 101.15859 | | 101.07519 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 101.72932 | 10.98000 | 101.63925 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 103.98186 | 11.00000 | 103.88963 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | 101.17476 | | 101.09013 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 22/07/2017 Spot Bond | | | | 100.16700 | | 100.09593 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 12.36500 | 102.75159 | 12.31500 | 102.89013 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 101.27216 | | 101.18032 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | 101.06408 | | 100.98764 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.10632 | | 100.02646 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN388 On 20/09/2019 Spot Bond | | | | 101.12526 | | 101.04431 | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/03/2017 Spot Bond | | | | 101.02007 | | 100.94691 | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | 86.30848 | | 86.30848 | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | 101.06974 | | 100.99289 | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 02/03/2018 Spot Bond | | | | 101.45375 | | 101.38111 | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | 101.14748 | | 101.06489 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | 101.96468 | | 101.86330 | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 102.02700 | | 101.94988 | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | 102.01649 | | 101.93979 | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 101.06964 | | 100.99279 | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN402 On 30/06/2017 Spot Bond | | | | 100.79722 | | 100.72178 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 30/06/2017 Spot Bond | | | | 100.79722 | | 100.72178 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 102.19071 | | 102.09743 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 98.87202 | | 98.87202 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 101.07518 | | 100.99792 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.35718 | | 100.26963 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 101.17482 | | 101.09019 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 101.18035 | | 101.09531 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.35879 | | 100.27083 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 101.16376 | | 101.07994 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 101.37370 | | 101.27433 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | 101.21906 | | 101.13115 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN416 On 18/07/2020 Spot Bond | | | | 100.37960 | | 100.28641 | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/09/2020 Spot Bond | | | 4.00000 | 111.77255 | 4.00000 | 111.77255 | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | 101.13013 | | 101.04228 | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | 101.27436 | | 101.18236 | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 46.77826 | 7.01000 | 46.75222 | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | 101.28541 | | 101.19259 | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | 100.13224 | | 100.03284 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 101.68770 | | 101.56500 | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 101.56116 | | 101.44787 | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 101.68770 | | 101.56500 | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 104.42352 | | 104.34202 | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | 101.52261 | | 101.41219 | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN427 On 20/12/2018 Spot Bond | | | | 101.20835 | | 101.12126 | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 15/11/2020 Spot Bond | | | | 102.06967 | | 101.98973 | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 101.50609 | | 101.39689 | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 112.89279 | | 112.89279 | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 101.68921 | | 101.56471 | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 101.80307 | | 101.67178 | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 101.86892 | | 101.73273 | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | 113.67975 | | 113.67975 | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 30/06/2017 Spot Bond | | | | 100.98193 | | 100.91204 | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 101.16932 | | 101.08510 | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | 101.11952 | | 101.03898 | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | 99.89805 | | 99.82165 | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN44(On 20/03/2021 Spot Bond | | | | 114.61738 | | 114.61738 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/03/2021 Spot Bond | | | | 102.05487 | | 101.90479 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 23/05/2021 Spot Bond | | | | 101.90418 | | 101.82053 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 24/05/2021 Spot Bond | | | 10.54000 | 104.80036 | 10.50000 | 104.84986 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/06/2017 Spot Bond | | | | 100.53036 | | 100.46758 | | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/06/2017 Spot Bond | | | | 100.79891 | | 100.73848 | | | | 0.00 | 0 | 0 |
| Total CLN447 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN447 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/06/2017 Spot Bond | | | | 100.62560 | | 100.56365 | | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/09/2017 Spot Bond | | | | 100.79090 | | 100.73365 | | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45(On 20/06/2017 Spot Bond | | | | 100.81735 | | 100.75812 | | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45(On 20/06/2017 Spot Bond | | | | 100.77988 | | 100.72345 | | | | 0.00 | 0 | 0 |
| Total CLN451 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN451 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45(On 31/01/2022 Spot Bond | | | 4.00500 | 133.67574 | 4.00000 | 133.60065 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN45 On 31/01/2025 Spot Bond | | | 5.89000 | 96.46626 | 5.89500 | 96.33787 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2025 Spot Bond | | | 5.53000 | 98.97326 | 5.53500 | 98.84444 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 04/05/2021 Spot Bond | | | | 101.85816 | | 101.77515 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 20/12/2021 Spot Bond | | | | 101.30988 | | 101.21526 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 17/11/2021 Spot Bond | | | | 101.96172 | | 101.88372 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 29/11/2021 Spot Bond | | | | 101.66122 | | 101.58199 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 20/06/2017 Spot Bond | | | | 100.88668 | | 100.82230 | | | | 0.00 | 0 | 0 |
| Total CLN459 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN459 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 29/11/2021 Spot Bond | | | | 100.18107 | | 100.10380 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 195.87272 | | 196.75621 | | | | 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 | | | 9.15000 | 95.16830 | 9.07500 | 95.59420 | | | | 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 | | | 8.76500 | 171.20677 | 8.69000 | 172.55454 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN89 On 02/03/2028 Spot Bond | | | 8.76500 | 171.71810 | 8.69000 | 173.05388 | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 20/06/2017 Spot Bond | | | | 101.06993 | | 100.99308 | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF08 On 10/07/2017 Spot Bond | | | | 100.53792 | | 100.45921 | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 20/06/2017 Spot Bond | | | | 101.08102 | | 101.00335 | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 24/07/2017 Spot Bond | | | | 100.15131 | | 100.01656 | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.99897 | | 100.92736 | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 101.04219 | | 100.96739 | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 99.46001 | | 99.38044 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 101.04213 | | 100.96733 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | 101.08071 | | 101.00305 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 102.16872 | | 102.08796 | | | 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 | | | | 100.38250 | | 100.30216 | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| COJ04 On 05/06/2018 Spot Bond | | | 9.28500 | 101.00992 | 9.22000 | 101.01535 | | | 0.00 | 0 | 1,180,000,000 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 1,180,000,000 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 1,180,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.82000 | 112.91590 | 9.78000 | 113.02602 | | | 0.00 | 0 | 1,000,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.08000 | 106.13847 | 10.04000 | 106.18719 | | | 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 | | | 10.93000 | 104.23730 | 10.85500 | 104.59028 | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.32500 | 100.69347 | 10.27500 | 100.86284 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.50000 | 96.75203 | 10.45000 | 96.88522 | | | 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 | | | 11.47500 | 95.38519 | 11.40000 | 95.73864 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.49500 | 88.70492 | 11.42000 | 89.05098 | | | 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 |
| Total CPL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | 0.00 | 0 | 0 |
| CPL01U On 12/12/2019 Spot Bond | | | 100.00000 | 17.73303 | 100.00000 | 17.60162 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 14.56631 | 100.00000 | 14.45837 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03U On 12/12/2018 Spot Bond | | | 100.00000 | 30.67051 | 100.00000 | 30.44322 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05U On 30/10/2018 Spot Bond | | | 100.00000 | 27.26772 | 100.00000 | 31.86023 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL06U On 30/11/2018 Spot Bond | | | 100.00000 | 31.76590 | 100.00000 | 31.53049 | | | | 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 | | | 11.84500 | 95.46511 | 11.80500 | 95.62121 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 43.23113 | 100.00000 | 42.91076 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39U On 10/06/2018 Spot Bond | | | 100.00000 | 37.18481 | 100.00000 | 36.90925 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 43.77129 | 100.00000 | 43.44693 | | | | 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 | | | 8.51000 | 101.27728 | 8.44500 | 101.24849 | | | | 0.00 | 0 | 46,100,000 |
| Total DENG44 SPOT | | | | | | | | | | 0.00 | 0 | 46,100,000 |
| Total For DENG44 | | | | | | | | | | 0.00 | 0 | 46,100,000 |
| DENG4 On 29/09/2017 Spot Bond | | | 6.86000 | 102.31827 | 6.86000 | 102.26108 | | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | | 99.84862 | | 101.94420 | | | | 0.00 | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG59 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| DENG6 On 27/01/2017 Spot Bond | | | 8.75000 | 99.92813 | 8.75000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG61 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | | 101.40989 | | 101.34441 | | | 0.00 | 0 | 0 |
| Total DENG62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG62 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | | 101.30492 | | 101.23642 | | | 0.00 | 0 | 0 |
| Total DENG63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG63 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.54824 | | 100.47178 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 58.78320 | 100.00000 | 58.34759 | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 58.78320 | 100.00000 | 58.34759 | | | 0.00 | 0 | 0 |
| Total DLTB03/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 64.95281 | 100.00000 | 64.56779 | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 101.34654 | | 101.24921 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.22724 | | 100.05508 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | 66.24620 | | 66.06753 | | | 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 | | | 9.64000 | 98.90860 | 9.60000 | 98.97067 | | | 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 | | | 9.32500 | 100.12211 | 9.30000 | 104.82476 | | | 0.00 | 0 | 100,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 17.09548 | 100.00000 | 21.59467 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 9.96500 | 104.38006 | 9.91500 | 104.52206 | | | 0.00 | 0 | 100,000,000 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.75461 | 100.00000 | 14.65739 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.75461 | 100.00000 | 14.65739 | | | 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 | | | 10.03500 | 102.61931 | 9.98500 | 102.78378 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.33402 | 9.69000 | 104.25357 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.33402 | 9.69000 | 104.25357 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.00000 | 98.58518 | 10.92500 | 98.97419 | | | 0.00 | 0 | 1,000,000,000 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.51694 | 10.10000 | 104.43302 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.51694 | 10.10000 | 104.43302 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02i On 24/02/2017 Spot Bond | | | | 101.54802 | | 101.47912 | | | 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 | | | | 107.89894 | | 107.82778 | | | 0.00 | 0 | 0 |
| Total DVC021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC021 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.94869 | | 100.88128 | | | 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 | | | | 107.55795 | | 107.48664 | | | 0.00 | 0 | 0 |
| Total DVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC024 | | | | | | | | | 0.00 | 0 | 0 |
| DVC25 On 29/08/2017 Spot Bond | | | | 101.50921 | | 101.44274 | | | 0.00 | 0 | 0 |
| Total DVC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For DVC25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 101.43366 | | 101.36561 | | | | 0.00 | 0 | 0 |
| Total DVC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.93341 | | 100.86558 | | | | 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 | | | | 100.61959 | | 100.54993 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 101.82802 | | 101.75699 | | | | 0.00 | 0 | 71,200,000 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 0 | 71,200,000 |
| Total For DVF19 | | | | | | | | | | 0.00 | 0 | 71,200,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | 101.50958 | | 101.43780 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | 101.56346 | | 101.48904 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.64500 | 114.34531 | 8.62000 | 114.34751 | | | | 0.00 | 0 | 12,500,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 12,500,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 12,500,000,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 18.48102 | 100.00000 | 18.35924 | | | | 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 | | | 9.50500 | 104.04194 | 9.48000 | 104.02844 | | | | 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 | | | 9.67000 | 104.01303 | 9.63000 | 104.09098 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 9.96500 | 103.69590 | 9.91500 | 103.86362 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 3.15000 | 106.60877 | 3.15000 | 106.53115 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00021 | | 99.90014 | | | | 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 | | | | 100.00006 | | 99.91997 | | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0C On 28/10/2023 Spot Bond | | | 100.00000 | 16.59243 | 100.00000 | 16.52082 | | | | 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 | | | 2.76000 | 102.79417 | 2.76000 | 102.72297 | | | | 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 | 111.48988 | 2.25000 | 111.41724 | | | | 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 | | | 2.77000 | 128.05995 | 2.72000 | 128.58975 | | | | 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 | | | 2.75000 | 115.32504 | 2.70000 | 115.88920 | | | | 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 | | | 2.75000 | 114.25567 | 2.70000 | 114.83346 | | | | 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 | | | 2.70000 | 107.50308 | 2.70000 | 107.42889 | | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 2.75000 | 103.28185 | 2.75000 | 103.21040 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 111.48988 | 2.25000 | 111.41724 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 10.00000 | 101.67498 | 9.96000 | 101.71030 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.75000 | 107.37511 | 9.71000 | 107.42638 | | | | 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 | | | 10.54500 | 99.91513 | 10.47000 | 100.19938 | | | | 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 | | | 10.78500 | 95.49676 | 10.71000 | 95.74845 | | | | 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 | | | 11.05000 | 101.44292 | 10.97500 | 101.65478 | | | | 0.00 | 0 | 2,666,666,400 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,666,666,400 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,666,666,400 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.64500 | 99.76288 | 10.57000 | 99.91984 | | | | 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 | | | | 101.55945 | | 101.48641 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 99.83743 | | 99.76753 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 101.70660 | | 101.63466 | | | | 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 | | | | 101.46958 | | 101.39612 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | 101.24337 | | 101.16852 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 30/03/2018 Spot Bond | | | | 100.74678 | | 100.67623 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | 99.81124 | | 102.03749 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 01/09/2018 Spot Bond | | | 100.00000 | 24.33529 | 100.00000 | 24.15496 | | | | 0.00 | 0 | 0 |
| Total EPF011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF021 On 01/09/2019 Spot Bond | | | 100.00000 | 9.96774 | 100.00000 | 9.89387 | | | | 0.00 | 0 | 0 |
| Total EPF021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF021U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 22/02/2017 Spot Bond | | | | 101.65645 | | 101.58954 | | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC22 On 06/03/2017 Spot Bond | | | | 103.69771 | | 103.62881 | | | | 0.00 | 0 | 0 |
| Total EPFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC23 On 06/09/2017 Spot Bond | | | | 101.30427 | | 101.23444 | | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC24 On 04/05/2017 Spot Bond | | | | 99.84458 | | 99.77834 | | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC25 On 06/11/2017 Spot Bond | | | | 99.84679 | | 99.78090 | | | | 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 | | | | 100.13398 | | 100.05344 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | 100.00000 | 83.13727 | 100.00000 | 82.58669 | | | | 0.00 | 0 | 0 |
| Total EQS05/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 95.91924 | | 95.83918 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.77000 | 98.24297 | 12.73500 | 98.17944 | | | | 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 | | | | 99.00409 | | 98.92031 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For EQS08A | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| EQS08, On 04/10/2018 Spot Bond | | | 100.00000 | 30.15051 | 100.00000 | 29.92708 | | | | 0.00 | 0 | 0 |
| EQS08, On 04/10/2018 Spot Bond | | | 100.00000 | 30.25588 | 100.00000 | 30.03166 | | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 101.88100 | | 101.80632 | | | | 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 | | | | 101.92040 | | 101.84160 | | | | 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 | | | | 101.98187 | | 101.90303 | | | | 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 | | | | 102.12115 | | 102.03389 | | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1, On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1, On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|----------------------|-----------------------|
| Total ERSA14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 101.81056 | | 101.73880 | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 101.78832 | | 101.71748 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 101.73988 | | 101.67103 | | | 0.00 | 4,500,000,000 | 4,500,000,000 |
| Total ERSA18 SPOT | | | | | | | | | 0.00 | 4,500,000,000 | 4,500,000,000 |
| Total For ERSA18 | | | | | | | | | 0.00 | 4,500,000,000 | 4,500,000,000 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/11/2025 Spot Bond | | | | 102.02517 | | 101.95451 | | | 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 | | | | 101.87906 | | 101.80447 | | | 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 | | | | 102.06602 | | 101.99288 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 101.86082 | | 101.78698 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.46000 | 103.46609 | 8.42500 | 103.43584 | | 118,440,000,000.00 | | 14,000,000 | 43,970,000,000 |
| Total ES18 SPOT | | | | | | | | 118,440,000,000.00 | | 14,000,000 | 43,970,000,000 |
| Total For ES18 | | | | | | | | 118,440,000,000.00 | | 14,000,000 | 43,970,000,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 102.56625 | 9.25000 | 102.48984 | | | 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 | | | 9.19500 | 103.77863 | 9.14500 | 103.93341 | | 228,955,500,000.00 | | 24,900,000 | 2,524,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|------------------------------|-----------------------|-----------------------|
| Total ES23 SPOT | | | | | | | | | | 228,955,500,000.00 | 24,900,000 | 2,524,900,000 |
| Total For ES23 | | | | | | | | | | 228,955,500,000.00 | 24,900,000 | 2,524,900,000 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.13487 | 10.00000 | 100.05392 | | | | 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 | | | 9.72500 | 91.35765 | 9.65000 | 91.70268 | | | 3,180,075,000,000.00 | 327,000,000 | 20,727,000,000 | |
| Total ES26 SPOT | | | | | | | | | | 3,180,075,000,000.00 | 327,000,000 | 20,727,000,000 |
| Total For ES26 | | | | | | | | | | 3,180,075,000,000.00 | 327,000,000 | 20,727,000,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.57091 | 7.85000 | 102.50583 | | | | 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 | | | 10.39000 | 80.17096 | 10.31000 | 80.62439 | | | 478,343,132,000,000.00 | 46,038,800,000 | 76,738,800,000 | |
| Total ES33 SPOT | | | | | | | | | | '8,343,132,000,000.00 | 46,038,800,000 | 76,738,800,000 |
| Total For ES33 | | | | | | | | | | '8,343,132,000,000.00 | 46,038,800,000 | 76,738,800,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.82566 | 7.50000 | 102.76293 | | | | 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 | | | 10.51500 | 84.51840 | 10.44000 | 85.00964 | | | | 0.00 | 0 | 43,650,000,000 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 43,650,000,000 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 43,650,000,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.24308 | 8.50000 | 102.17296 | | | | 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 | | | | 101.85481 | | 101.78368 | | | | 0.00 | 0 | 0 |
| Total EXX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX01 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | 99.87588 | | 99.79331 | | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 32.59919 | 100.00000 | 32.36284 | | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 32.67996 | 100.00000 | 32.44302 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2018 Spot Bond | | | 100.00000 | 32.78276 | 100.00000 | 32.54509 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2018 Spot Bond | | | 100.00000 | 32.88556 | 100.00000 | 32.64714 | | | | 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 | | | | 101.75239 | | 101.67826 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 101.58498 | | 101.51069 | | | | 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 | | | | 101.65154 | | 101.58092 | | | | 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 | | | | 101.56787 | | 101.49446 | | | | 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 | | | | 101.55026 | | 101.47527 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.84385 | | 100.76885 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | 101.25001 | | 101.17475 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC31 On 09/02/2017 Spot Bond | | | | 103.91567 | | 103.84697 | | | | 0.00 | 0 | 0 |
| Total FIFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.28722 | 100.00000 | 0.28514 | | | | 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 | 0.28722 | 100.00000 | 0.28514 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 10.42023 | 100.00000 | 12.86400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.14805 | 100.00000 | 12.52603 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.88000 | 98.58916 | 9.84500 | 98.56926 | | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB09 On 10/06/2017 Spot Bond | | | | 101.09767 | | 101.03194 | | | | 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 | 100.00000 | | | | 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 | | | | 102.29311 | | 102.21753 | | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 101.56580 | | 101.48737 | | | | 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 | | | | 97.46643 | | 97.37797 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 11.07000 | 97.98263 | 11.03000 | 98.02789 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 102.43072 | | 102.34394 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.48761 | | 100.39923 | | | | 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 | | | | 100.63707 | | 100.54781 | | | | 0.00 | 0 | 440,000,000 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 440,000,000 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 440,000,000 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 11.52671 | 100.00000 | 11.44129 | | | | 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 | | | | 100.86177 | | 100.77059 | | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.77000 | 105.48468 | 11.73000 | 105.51699 | | | | 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 | | | | 102.10108 | | 102.01302 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | 102.06751 | | 101.97494 | | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | 101.64528 | | 101.55317 | | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.57000 | 103.68565 | 10.53500 | 103.65751 | | | | 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 | | | | 101.14621 | | 101.06158 | | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.08500 | 139.47955 | 3.08000 | 139.41166 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.35000 | 274.50271 | 3.40000 | 273.51208 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.49000 | 114.64129 | 3.49500 | 114.51352 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.71000 | 159.47909 | 3.66000 | 160.10767 | | | 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 | | | 3.84000 | 195.34162 | 3.84000 | 195.18877 | | 26,407,680,000,000.00 | 6,877,000,000 | 6,877,000,000 | |
| Total FRBI33 SPOT | | | | | | | | 26,407,680,000,000.00 | 6,877,000,000 | 6,877,000,000 | |
| Total For FRBI33 | | | | | | | | 26,407,680,000,000.00 | 6,877,000,000 | 6,877,000,000 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 3.88000 | 92.62142 | 3.88000 | 92.54865 | | 19,504,760,000,000.00 | 5,027,000,000 | 5,027,000,000 | |
| Total FRBI46 SPOT | | | | | | | | 19,504,760,000,000.00 | 5,027,000,000 | 5,027,000,000 | |
| Total For FRBI46 | | | | | | | | 19,504,760,000,000.00 | 5,027,000,000 | 5,027,000,000 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 100.00000 | 3.71479 | 100.00000 | 3.69242 | | 0.00 | 0 | 13,000,000,000 | |
| Total FRBI50 SPOT | | | | | | | | 0.00 | 0 | 13,000,000,000 | |
| Total For FRBI50 | | | | | | | | 0.00 | 0 | 13,000,000,000 | |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.10500 | 76.05460 | 7.10500 | 76.05460 | | 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 | | | 9.19800 | 49.43944 | 9.19800 | 49.43944 | | 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 | | | 9.45000 | 47.99589 | 9.45000 | 47.99589 | | 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 | 89.24205 | 100.00000 | 88.59223 | | 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 | 29.34834 | 100.00000 | 29.13086 | | 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 | 60.20007 | 100.00000 | 59.75396 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10:On 03/06/2021 Spot Bond | | | | 101.78981 | | 101.69497 | | | | 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 | | | | 101.23059 | | 101.14186 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11:On 20/06/2017 Spot Bond | | | | 101.08656 | | 101.00848 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11:On 20/06/2017 Spot Bond | | | | 101.17744 | | 101.09264 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11:On 20/06/2017 Spot Bond | | | 7.47000 | 98.00000 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11:On 20/06/2017 Spot Bond | | | 7.47000 | 100.00000 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 On 20/06/2017 Spot Bond | | | | 101.15861 | | 101.07520 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC124 On 20/09/2017 Spot Bond | | | 6.00000 | 100.00000 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC126 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC127 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | | 101.46797 | | 101.36163 | | | | 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 | 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 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 |
| 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 | 61.28841 | 100.09221 | 60.83386 | | | | 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 | | | | 101.06652 | | 100.98991 | | | | 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 | | | | 105.13094 | | 105.10072 | | | | 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 | | | | 101.15516 | | 101.07200 | | | | 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 | 98.00000 | 5.76400 | 98.00000 | | | | 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 FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/12/2017 Spot Bond | | | | 101.16628 | | 101.08230 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/12/2017 Spot Bond | | | | 101.07874 | | 101.00123 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/12/2017 Spot Bond | | | | 101.10867 | | 101.02895 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/12/2017 Spot Bond | | | | 101.40183 | | 101.30040 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/12/2017 Spot Bond | | | | 101.09204 | | 101.01355 | | | | 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 | 81.00112 | 13.22500 | 80.91335 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 101.03893 | | 100.96438 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 101.04004 | | 100.96540 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 101.44086 | | 101.33657 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/06/2018 Spot Bond | | | | 101.02853 | | 100.95065 | | | | 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 | | | 3.98500 | 110.59871 | 3.99000 | 110.47123 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 101.11982 | | 101.03928 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 101.11982 | | 101.03928 | | | | 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 | | | | 101.90487 | | 101.82409 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 30/06/2017 Spot Bond | | | | 100.84740 | | 100.76706 | | | | 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 | | | | 101.11982 | | 101.03928 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 101.06431 | | 100.98786 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 101.04324 | | 100.96835 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | 102.50437 | | 102.41740 | | | | 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 | | | | 101.19362 | | 101.10760 | | | | 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 | | | | 109.66415 | | 109.00021 | | | | 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 | | | | 100.10696 | | 100.02661 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 101.34660 | | 101.24927 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC184 On 20/12/2018 Spot Bond | | | | 101.34549 | | 101.24824 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC185 On 20/03/2019 Spot Bond | | | | 101.10881 | | 101.02909 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188 On 20/03/2019 Spot Bond | | | | 101.10881 | | 101.02909 | | | | 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 | | | | 100.66525 | | 100.59318 | | | | 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 | | | | 100.69594 | | 100.62045 | | | | 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 | 104.96300 | 10.00000 | 104.88100 | | | | 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 | | | | 101.16165 | | 101.07800 | | | | 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 | | | | 100.33443 | | 100.25895 | | | | 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 | | | | 100.33443 | | 100.25895 | | | | 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 | | | | 102.20592 | | 102.12985 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC204 On 06/05/2017 Spot Bond | | | 8.75000 | 102.01939 | 8.75000 | 101.94743 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205 On 20/06/2019 Spot Bond | | | | 101.09099 | | 101.01258 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 12.06941 | 100.00000 | 11.97997 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 20/09/2021 Spot Bond | | | 100.00000 | 11.20748 | 100.00000 | 11.12443 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 07/10/2020 Spot Bond | | | | 96.96728 | | 96.86529 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | 100.00000 | 18.91983 | 100.00000 | 18.77962 | | | | 0.00 | 0 | 0 |
| FRC211 On 20/12/2019 Spot Bond | | | | 101.14191 | | 101.05973 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC211 On 29/10/2017 Spot Bond | | | 100.00000 | 81.86360 | 100.00000 | 66.86616 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC212 On 07/05/2020 Spot Bond | | | | 102.14926 | | 102.07516 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC213 On 04/06/2021 Spot Bond | | | 100.00000 | 13.29831 | 100.00000 | 13.19976 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214 On 07/11/2017 Spot Bond | | | 100.00000 | 68.08762 | 100.00000 | 67.59399 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215 On 07/11/2019 Spot Bond | | | | 102.14922 | | 102.07512 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 07/11/2017 Spot Bond | | | 100.00000 | 67.84532 | 100.00000 | 67.35344 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217 On 07/11/2017 Spot Bond | | | | 102.14463 | | 102.07069 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC21(On 07/11/2017 Spot Bond | | | | 102.05044 | | 101.97994 | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/11/2019 Spot Bond | | | | 102.23698 | | 102.16253 | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 04/11/2017 Spot Bond | | | | 102.11781 | | 102.04756 | | | 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 | | | 3.41500 | 137.36515 | 3.41000 | 137.29460 | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 20/05/2020 Spot Bond | | | | 101.80964 | | 101.73322 | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 30/03/2017 Spot Bond | | | | 100.91019 | | 100.82375 | | | 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 | 100.00000 | | | 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 | | | | 100.82261 | | 100.74957 | | | 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 | | | 4.27500 | 132.02535 | 4.27000 | 131.94828 | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/12/2020 Spot Bond | | | | 101.61290 | | 101.49577 | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 08/02/2020 Spot Bond | | | | 107.62218 | | 107.42991 | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | 0.00 | 0 | 0 |

| 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 19/10/2020 Spot Bond | | | | 110.97177 | | 110.79632 | | | | 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 | | | | 108.26902 | | 108.07653 | | | | 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 | | | | 112.01193 | | 111.83942 | | | | 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 | | | | 111.64487 | | 111.48939 | | | | 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 | | | | 107.37626 | | 107.17939 | | | | 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 | | | | 106.93517 | | 106.73985 | | | | 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 | | | | 100.59217 | | 100.43207 | | | | 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 | | | | 108.70384 | | 108.54905 | | | | 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 | | | | 100.58639 | | 100.42788 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.47331 | | 100.34577 | | | | 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 | | | | 107.52544 | | 107.34691 | | | | 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 | | | | 95.00169 | | 94.83559 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC249 On 19/10/2020 Spot Bond | | | | 109.62323 | | 109.46474 | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 19/10/2020 Spot Bond | | | | 90.24019 | | 90.10874 | | | 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 | | | | 101.31696 | | 101.23766 | | | 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 | | | | 100.00042 | | 99.92674 | | | 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 | | | 3.94500 | 134.04570 | 3.94000 | 133.97106 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.99500 | 133.73733 | 3.99000 | 133.66231 | | | 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 | | | 3.97500 | 133.86057 | 3.97000 | 133.78570 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 5.86000 | 141.95979 | 5.86000 | 141.82488 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00064 | | 99.91879 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | 0.00 | 0 | 0 |
| FRC94A On 20/03/2017 Spot Bond | | | | 101.13434 | | 101.05274 | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | 0.00 | 0 | 0 |
| FRC96A On 20/03/2017 Spot Bond | | | | 101.13323 | | 101.05171 | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | 0.00 | 0 | 0 |
| FRD013 On 31/10/2020 Spot Bond | | | | 99.96943 | | 99.87727 | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| FRD011 On 22/12/2018 Spot Bond | | | 100.00000 | 29.21605 | 100.00000 | 28.99954 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| FRD091 On 26/06/2017 Spot Bond | | | 100.00000 | 88.30258 | 100.00000 | 87.66883 | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | 0.00 | 0 | 0 |
| FRD131 On 31/12/2019 Spot Bond | | | 100.00000 | 18.17349 | 100.00000 | 18.03882 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |
| FRD151 On 31/12/2021 Spot Bond | | | 100.00000 | 12.79682 | 100.00000 | 12.70199 | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 100.00000 | 2.09953 | 100.00000 | 2.04270 | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.81562 | | 100.75304 | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 102.31560 | | 102.24776 | | | 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 | | | | 100.73402 | | 100.66526 | | | 0.00 | 0 | 50,000,000 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For FRJ19 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 99.87266 | | 99.80185 | | | 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 | | | | 100.04335 | | 99.97113 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 101.90455 | | 101.82936 | | | 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 | 5.12569 | 100.00000 | 5.09616 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS02l On 13/05/2021 Spot Bond | | | 100.00000 | 5.12569 | 100.00000 | 5.09616 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS10l On 15/01/2024 Spot Bond | | | 2.23800 | 115.29764 | 2.23800 | 115.29764 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10l On 31/01/2038 Spot Bond | | | 2.66000 | 119.44863 | 2.66000 | 119.36686 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10l On 23/01/2024 Spot Bond | | | 10.38000 | 100.19946 | 10.38000 | 100.11392 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10l On 23/01/2024 Spot Bond | | | 10.38000 | 100.19946 | 10.38000 | 100.11392 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10l On 31/01/2038 Spot Bond | | | 2.80000 | 116.73339 | 2.80000 | 116.65217 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10l On 07/12/2033 Spot Bond | | | 2.85000 | 221.45173 | 2.85000 | 221.29621 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11l On 31/01/2038 Spot Bond | | | 2.77000 | 117.30900 | 2.77000 | 117.22766 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11l On 07/12/2033 Spot Bond | | | 2.88000 | 220.60014 | 2.88000 | 220.44468 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11l On 29/04/2019 Spot Bond | | | | 100.00041 | | 99.91551 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11l On 31/01/2025 Spot Bond | | | 3.24000 | 116.74569 | 3.24500 | 116.61782 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS11l On 31/03/2038 Spot Bond | | | 2.96500 | 113.62704 | 2.96500 | 113.54648 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS119 On 31/01/2038 Spot Bond | | | 2.96500 | 113.62704 | 2.96500 | 113.54648 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 3.00000 | 217.23329 | 3.00000 | 217.07808 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 3.05000 | 215.84890 | 3.05000 | 215.69379 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 2.77000 | 105.77497 | 2.77500 | 105.66295 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 3.08000 | 215.02341 | 3.08000 | 214.86838 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 3.87500 | 98.17223 | 3.87500 | 98.09546 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 3.45000 | 163.43263 | 3.40000 | 164.08321 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 3.69000 | 101.09797 | 3.69000 | 101.02042 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 3.44000 | 163.58693 | 3.39000 | 164.23839 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 11/11/2015 Spot Bond | | | | 111.73699 | | | | | | 0.00 | 0 | 0 |
| FRS130 On 11/02/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 3.50000 | 162.66359 | 3.45000 | 163.30990 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 3.59000 | 201.56234 | 3.59000 | 201.40869 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 24/03/2020 Spot Bond | | | | 90.05515 | | 90.15867 | | | 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 | | | 3.62000 | 102.23248 | 3.62000 | 102.15463 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 3.87500 | 98.17223 | 3.87500 | 98.09546 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 3.40000 | 105.89959 | 3.40000 | 105.82081 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/03/2028 Spot Bond | | | 3.31000 | 165.60836 | 3.26000 | 166.27114 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 07/12/2033 Spot Bond | | | 3.36000 | 207.50152 | 3.36000 | 207.34721 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 3.44000 | 163.58693 | 3.39000 | 164.23839 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 3.44000 | 163.58693 | 3.39000 | 164.23839 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 3.73000 | 159.17960 | 3.68000 | 159.80651 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2025 Spot Bond | | | 3.54000 | 114.22552 | 3.54500 | 114.09777 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2022 Spot Bond | | | 3.11500 | 139.28579 | 3.11000 | 139.21767 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 06/05/2021 Spot Bond | | | | 117.54300 | | 117.51000 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 3.79000 | 158.28500 | 3.74000 | 158.90694 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 3.83000 | 157.69185 | 3.78000 | 158.31049 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 3.51000 | 114.47479 | 3.51500 | 114.34703 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 3.80000 | 158.13647 | 3.75000 | 158.75759 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 3.84000 | 157.54396 | 3.79000 | 158.16179 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 08/08/2017 Spot Bond | | | | 101.86344 | | 101.79883 | | | | 0.00 | 0 | 0 |
| Total FRS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS154 On 19/09/2017 Spot Bond | | | | 100.94762 | | 100.88141 | | | | 0.00 | 0 | 0 |
| Total FRS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS155 On 03/10/2017 Spot Bond | | | | 100.61053 | | 100.54457 | | | | 0.00 | 0 | 0 |
| Total FRS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS156 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS156 On 07/12/2023 Spot Bond | | | 2.71000 | 284.80750 | 2.76000 | 283.78869 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.60000 | 286.62468 | 2.65000 | 285.60092 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.32000 | 274.97572 | 3.37000 | 273.98379 | | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 3.07500 | 139.54419 | 3.07000 | 139.47640 | | | | 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 | | | | 100.06941 | | 99.99995 | | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 2.60500 | 142.62191 | 2.60000 | 142.55811 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 102.18921 | | 102.11644 | | | | 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 | | | 2.64000 | 116.16371 | 2.64000 | 116.08398 | | | | 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 | 94.49080 | 104.97509 | 93.73475 | | | | 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 | 92.72032 | 101.07593 | 92.02521 | | | | 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 | 90.61665 | 100.44759 | 89.94441 | | | | 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 | 91.07468 | 100.76967 | 90.40378 | | | | 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 | | | 2.37000 | 124.38724 | 2.37000 | 124.30476 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRS82 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 2.70000 | 121.44029 | 2.70500 | 121.31235 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 99.50931 | | 99.50602 | | | | 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 | | | 2.73000 | 121.17402 | 2.73500 | 121.04606 | | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 101.73073 | | 101.64940 | | | | 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 | | | 2.80000 | 283.33091 | 2.85000 | 282.31612 | | | | 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 | | | | 102.04503 | | 101.97374 | | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 101.59366 | | 101.51900 | | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS97 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.09500 | 103.44206 | 8.03000 | 103.41344 | | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.26000 | 105.60639 | 8.21500 | 105.58794 | | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.61500 | 102.80351 | 8.58000 | 102.81773 | | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.89000 | 102.45727 | 8.85000 | 102.50685 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.58500 | 94.93226 | 9.53500 | 95.07372 | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.91500 | 105.96552 | 9.84000 | 106.29733 | | | 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 | | | 10.30500 | 98.27664 | 10.23000 | 98.63440 | | | 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 | | | 10.57000 | 94.24915 | 10.49500 | 94.67394 | | | 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 | | | 10.66000 | 95.81385 | 10.58500 | 96.24177 | | 97,858,800,000,000.00 | 9,180,000,000 | 4,590,000,000 | |
| Total FRX31 SPOT | | | | | | | | 17,858,800,000,000.00 | 9,180,000,000 | 4,590,000,000 | |
| Total For FRX31 | | | | | | | | 17,858,800,000,000.00 | 9,180,000,000 | 4,590,000,000 | |
| FRX45 On 14/04/2045 Spot Bond | | | 10.89000 | 77.14357 | 10.81500 | 77.58672 | | 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 | | | | 100.95895 | | 100.89030 | | 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 | | | | 100.98666 | | 100.91596 | | 0.00 | 0 | 0 | |
| Total FS1A5 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS1A5 | | | | | | | | 0.00 | 0 | 0 | |
| FS1B1 On 20/03/2038 Spot Bond | | | | 101.40856 | | 101.33639 | | 0.00 | 0 | 0 | |
| Total FS1B1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS1B1 | | | | | | | | 0.00 | 0 | 0 | |
| FS1C1 On 20/03/2038 Spot Bond | | | | 101.06431 | | 100.98786 | | 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 | | | | 101.20831 | | 101.12122 | | 0.00 | 0 | 0 | |
| Total FS1D1 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS1D1 | | | | | | | | 0.00 | 0 | 0 | |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FS2A3 SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For FS2A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 101.54541 | | 101.47652 | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 101.57316 | | 101.50261 | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 101.72368 | | 101.65099 | | | 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 | | | | 101.77137 | | 101.69661 | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 101.98117 | | 101.89726 | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 6.53069 | 100.00000 | 6.48334 | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 1.09567 | 100.00000 | 1.08772 | | | 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 | 36.27420 | 100.00000 | 36.00539 | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 6.08580 | 100.00000 | 6.04070 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 1.02103 | 100.00000 | 1.01346 | | | | 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 | 13.75871 | 100.00000 | 13.65675 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 2.30833 | 100.00000 | 2.29122 | | | | 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 | 0.38727 | 100.00000 | 0.38440 | | | | 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 | 3.60676 | 100.00000 | 3.58003 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/02/2021 Spot Bond | | | 100.00000 | 3.60676 | 100.00000 | 3.58003 | | | | 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 | 3.60676 | 100.00000 | 3.58003 | | | | 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 | 3.60676 | 100.00000 | 3.58003 | | | | 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 | 3.60676 | 100.00000 | 3.58003 | | | | 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 | | | | 100.36737 | | 100.29026 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 10.07500 | 102.72922 | 10.01000 | 102.65911 | | | | 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 | | | | 101.76407 | | 101.69585 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 101.60557 | | 101.53377 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 101.62354 | | 101.55090 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 101.74028 | | 101.66225 | | | | 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 | | | | 101.88388 | | 101.79921 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 101.97359 | | 101.88476 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT39 On 02/03/2017 Spot Bond | | | | 101.32629 | | 101.26212 | | | | 0.00 | 0 | 0 |
| Total GPT39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT39 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 17.64915 | 100.00000 | 17.51837 | | | | 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 | 62.52679 | 100.00000 | 62.06343 | | | | 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 | 23.02815 | 100.00000 | 22.85750 | | | | 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 | 15.27478 | 100.00000 | 15.16404 | | | | 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 | 23.92587 | 100.00000 | 23.74856 | | | | 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 | 15.89021 | 100.00000 | 15.77246 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 3.11580 | 100.00000 | 3.08835 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB09 On 31/01/2017 Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total GRB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB09U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 66.72761 | 100.00000 | 66.29741 | | | | 0.00 | 0 | 0 |
| Total GRB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GRB10U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 49.85274 | 100.00000 | 49.41355 | | | | 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 | 36.30890 | 100.00000 | 36.18810 | | | | 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 | 24.92637 | 100.00000 | 24.70678 | | | | 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 | 16.13729 | 100.00000 | 16.08360 | | | | 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 | 12.46318 | 100.00000 | 12.35339 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 7.17213 | 100.00000 | 7.14827 | | | | 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 | 6.26188 | 100.00000 | 6.21292 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 3.19116 | 100.00000 | 3.18054 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 3.11580 | 100.00000 | 3.08835 | | | | 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 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For GRH1A2 | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.36638 | | 100.39450 | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.02604 | | 100.04735 | | | 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 | | | | 100.03287 | | 100.05005 | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 101.53337 | | 101.46404 | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 101.79038 | | 101.71459 | | | 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 | | | | 100.81069 | | 100.73887 | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.65504 | | 100.58502 | | | 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 | | | | 101.89024 | | 101.81871 | | | 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 | | | | 101.90350 | | 101.82997 | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/03/2020 Spot Bond | | | | 100.83294 | | 100.75908 | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | 100.34019 | | 100.26889 | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | 101.15930 | | 101.08505 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | 100.47914 | | 100.40804 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | 100.32524 | | 100.25187 | | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.90500 | 104.07863 | 9.85500 | 104.23927 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M1 On 30/04/2017 Spot Bond | | | | 111.24315 | | 111.14247 | | | | 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 | | | | 106.23288 | | 106.13014 | | | | 0.00 | 0 | 0 |
| Total HC1M2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M2 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M3 On 30/04/2017 Spot Bond | | | | 102.25225 | | 102.17758 | | | | 0.00 | 0 | 0 |
| Total HC1M3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T1 On 05/10/2017 Spot Bond | | | | 100.60571 | | 100.53492 | | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC3T1 On 28/03/2019 Spot Bond | | | | 100.83966 | | 100.76498 | | | | 0.00 | 0 | 0 |
| Total HC3T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC3T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC4T1 On 15/12/2017 Spot Bond | | | | 101.09742 | | 101.02605 | | | | 0.00 | 0 | 0 |
| Total HC4T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC4T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 18.39379 | 100.00000 | 18.26044 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 101.17940 | | 101.10704 | | | | 0.00 | 44,000,000,000 | 22,000,000,000 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 44,000,000,000 | 22,000,000,000 |
| Total For HILB02 | | | | | | | | | | 0.00 | 44,000,000,000 | 22,000,000,000 |
| HILB03 On 02/05/2018 Spot Bond | | | | 99.93232 | | 99.86443 | | | | 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 | | | | 98.96988 | | 98.89850 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.47702 | | 100.40371 | | | | 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 | | | | 100.48190 | | 100.40778 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.48759 | | 100.41258 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.87169 | 100.00000 | 8.80595 | | | | 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 | 8.87169 | 100.00000 | 8.80595 | | | | 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 | 9.41120 | 100.00000 | 9.34146 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.41120 | 100.00000 | 9.34146 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.10487 | 100.00000 | 10.02999 | | | | 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 | 10.10487 | 100.00000 | 10.02999 | | | | 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 | 10.95268 | 100.00000 | 10.87151 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04 On 17/02/2017 Spot Bond | | | | 101.93595 | | 101.86410 | | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 8.08500 | 104.52824 | 8.02000 | 104.46298 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 101.96211 | | 101.87903 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 101.85727 | | 101.77877 | | | 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 | | | | 100.39757 | | 100.31400 | | | 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 | | | | 100.35937 | | 100.28352 | | | 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 | | | 8.75500 | 102.92084 | 8.73000 | 102.92454 | | | 0.00 | 0 | 23,384,157,200 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 23,384,157,200 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 23,384,157,200 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 14.99904 | 100.00000 | 14.90020 | | | 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 | | | 2.75000 | 284.15010 | 2.80000 | 283.13307 | | | 0.00 | 0 | 15,100,000,000 |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | 15,100,000,000 |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | 15,100,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.46000 | 295.04259 | 2.51000 | 293.88598 | | | 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 | | | 2.68000 | 102.33106 | 2.68000 | 102.26049 | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.47000 | 90.27609 | 10.39000 | 90.79196 | | 4,784,790,000,000.00 | | 457,000,000 | 3,198,500,000 |
| Total HWAY34 SPOT | | | | | | | | 4,784,790,000,000.00 | | 457,000,000 | 3,198,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| Total For HWAY34 | | | | | | | | | 4,784,790,000,000.00 | 457,000,000 | 3,198,500,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.22970 | 100.00000 | 9.16889 | | | 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 | | | 10.46500 | 90.12399 | 10.39000 | 90.61259 | | | 115,115,000,000,000.00 | 11,000,000,000 | 26,500,000,000 |
| Total HWAY35 SPOT | | | | | | | | | 15,115,000,000,000.00 | 11,000,000,000 | 26,500,000,000 |
| Total For HWAY35 | | | | | | | | | 15,115,000,000,000.00 | 11,000,000,000 | 26,500,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.22967 | 100.00000 | 9.16885 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.33876 | | 100.26779 | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | 101.02497 | | 100.95318 | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 18.05968 | 100.00000 | 17.92585 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 2.09000 | 126.99885 | 2.09500 | 126.87103 | | | 268,774,000,000.00 | 128,600,000 | 71,500,730,800 |
| Total I2025 SPOT | | | | | | | | | 268,774,000,000.00 | 128,600,000 | 71,500,730,800 |
| Total For I2025 | | | | | | | | | 268,774,000,000.00 | 128,600,000 | 71,500,730,800 |
| I2029 On 31/03/2029 Spot Bond | | | 2.08000 | 100.64819 | 2.08000 | 100.58381 | | | 43,056,000,000.00 | 20,700,000 | 24,029,430,100 |
| Total I2029 SPOT | | | | | | | | | 43,056,000,000.00 | 20,700,000 | 24,029,430,100 |
| Total For I2029 | | | | | | | | | 43,056,000,000.00 | 20,700,000 | 24,029,430,100 |
| I2033 On 28/02/2033 Spot Bond | | | 2.05000 | 107.24706 | 2.05000 | 107.17862 | | | 12,408,855,000,000.00 | 6,053,100,000 | 56,285,593,300 |
| Total I2033 SPOT | | | | | | | | | 12,408,855,000,000.00 | 6,053,100,000 | 56,285,593,300 |
| Total For I2033 | | | | | | | | | 12,408,855,000,000.00 | 6,053,100,000 | 56,285,593,300 |
| I2038 On 31/01/2038 Spot Bond | | | 2.04000 | 132.40968 | 2.04000 | 132.32566 | | | 17,672,742,360,000.00 | 8,663,109,000 | 152,027,166,900 |
| Total I2038 SPOT | | | | | | | | | 17,672,742,360,000.00 | 8,663,109,000 | 152,027,166,900 |
| Total For I2038 | | | | | | | | | 17,672,742,360,000.00 | 8,663,109,000 | 152,027,166,900 |
| I2046 On 31/03/2046 Spot Bond | | | 2.04000 | 133.64697 | 2.04000 | 133.56192 | | | 258,672,000,000.00 | 126,800,000 | 251,557,200,000 |
| Total I2046 SPOT | | | | | | | | | 258,672,000,000.00 | 126,800,000 | 251,557,200,000 |

| 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 I2046 | | | | | | | | | 258,672,000,000.00 | 126,800,000 | 251,557,200,000 |
| I2050 On 31/12/2050 Spot Bond | | | 2.05000 | 141.99554 | 2.05000 | 141.90493 | | | 9,958,863,510,000.00 | 4,857,982,200 | 53,339,612,912 |
| Total I2050 SPOT | | | | | | | | | 9,958,863,510,000.00 | 4,857,982,200 | 53,339,612,912 |
| Total For I2050 | | | | | | | | | 9,958,863,510,000.00 | 4,857,982,200 | 53,339,612,912 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.73500 | 105.07471 | 8.67000 | 105.06966 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 5.40000 | 141.96157 | 5.40000 | 141.83202 | | | 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 | | | 2.67500 | 142.15864 | 2.67000 | 142.09423 | | | 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 | | | | 100.77228 | | 100.70581 | | | 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 | | | 8.85500 | 102.77017 | 8.79000 | 102.76821 | | | 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 | | | | 101.35102 | | 101.28344 | | | 0.00 | 0 | 150,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 9.20000 | 98.82450 | 9.16500 | 98.81026 | | | 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 | | | 9.53500 | 94.52178 | 9.51000 | 94.50988 | | | 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 | | | 9.24500 | 100.32587 | 9.18000 | 100.32130 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 102.39775 | 7.34000 | 102.33693 | | | 0.00 | 0 | 0 |
| Total IBL49/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 IBL49/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.52500 | 98.68486 | 9.50000 | 98.68272 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 99.49242 | | 99.42459 | | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.98000 | 98.78039 | 8.94500 | 98.75773 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 99.97623 | | 99.90489 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 101.75340 | | 101.68729 | | | | 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 | | | 8.50500 | 103.92099 | 8.44000 | 103.85176 | | | | 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 | | | 8.94000 | 104.64105 | 8.90500 | 104.63121 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 10.06500 | 105.55769 | 10.01500 | 105.72354 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 101.47173 | | 101.40247 | | | | 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 | | | | 100.17947 | | 100.05458 | | | | 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 | | | | 100.07256 | | 100.00930 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 99.44659 | | 99.37920 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00010 | | 99.93326 | | | | 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 | | | | 101.28872 | | 101.21832 | | | | 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 | | | 3.40500 | 137.42869 | 3.40000 | 137.35821 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.90691 | | 100.83667 | | | | 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 | 39.01362 | 100.00000 | 38.72450 | | | | 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 | | | | 101.83901 | | 101.76831 | | | | 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 | | | | 101.74287 | | 101.66935 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | 102.13163 | | 102.06256 | | | | 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 | | | | 101.64148 | | 101.56802 | | | | 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 | | | 10.11500 | 101.45554 | 10.06500 | 101.58869 | | | | 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 | | | 8.77000 | 102.28501 | 8.73500 | 102.27616 | | | | 0.00 | 0 | 0 |
| Total IBL79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL79 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 23.70550 | 100.00000 | 23.53363 | | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IBL80U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 11.26824 | 100.00000 | 11.18654 | | | | 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 | | | | 100.03630 | | 99.96840 | | | | 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 | | | | 100.96532 | | 100.89258 | | | | 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 | 20.89572 | 100.00000 | 20.74087 | | | | 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 | | | | 102.13659 | | 102.06534 | | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 101.78099 | | 101.70581 | | | | 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 | | | 9.07000 | 103.27230 | 9.03500 | 103.26873 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.51000 | 104.80279 | 9.47000 | 104.86364 | | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 14.83407 | 100.00000 | 14.73472 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 101.67115 | | 101.59092 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 25.09758 | 100.00000 | 24.91562 | | | | 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 | | | | 101.44712 | | 101.37481 | | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For IBL91 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.44954 | | 100.37660 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL93 On 31/08/2018 Spot Bond | | | | 101.47722 | | 101.40587 | | | | 0.00 | 0 | 0 |
| Total IBL93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL93 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | 101.62304 | | 101.54898 | | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | 101.23656 | | 101.16212 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | 100.98280 | | 100.91054 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | 100.66448 | | 100.59249 | | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | 100.69424 | | 100.61892 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.94000 | 102.61514 | 8.90500 | 102.62459 | | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.03622 | 100.00000 | 0.03598 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 99.92356 | | 99.85384 | | | | 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 | | | 9.83000 | 97.71058 | 9.79000 | 97.75256 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 101.55466 | | 101.48331 | | | | 0.00 | 0 | 1,260,000,000 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 1,260,000,000 |

| 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 IDCG04 | | | | | | | | | | 0.00 | 0 | 1,260,000,000 |
| IDCG04 On 24/11/2019 Spot Bond | | | | 101.52822 | | 101.45484 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2024 Spot Bond | | | 10.59500 | 96.27747 | 10.52000 | 96.57438 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 13/11/2020 Spot Bond | | | | 101.89007 | | 101.81854 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/05/2030 Spot Bond | | | 11.45000 | 101.19197 | 11.37500 | 101.61022 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 05/12/2019 Spot Bond | | | | 101.39150 | | 101.31819 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2021 Spot Bond | | | | 101.41110 | | 101.33672 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2026 Spot Bond | | | 10.69500 | 102.26150 | 10.62000 | 102.62735 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 99.98630 | 5.00000 | 99.94524 | | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 19/10/2017 Spot Bond | | | 5.00000 | 101.40725 | 5.00000 | 101.36598 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 14/03/2018 Spot Bond | | | 4.00000 | 101.52127 | 4.00000 | 101.48795 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 17/10/2019 Spot Bond | | | 4.00000 | 101.14901 | 4.00000 | 101.11600 | | | | 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 | | | 8.99500 | 99.67628 | 8.92000 | 100.01773 | | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 8.22000 | 104.48368 | 8.18000 | 104.55621 | | | | 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 | 8.19941 | 100.00000 | 8.13865 | | | | 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 | 80.89888 | 100.00000 | 80.35714 | | | | 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 | 66.51777 | 100.00000 | 66.03551 | | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 4.91530 | 100.00000 | 4.88738 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 10.83147 | 100.00000 | 10.75119 | | | | 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 | 17.88178 | 100.00000 | 17.75214 | | | | 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 | 20.60235 | 100.00000 | 20.44967 | | | | 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 | 8.89901 | 100.00000 | 8.83973 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 14.30401 | 100.00000 | 14.19801 | | | | 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 | 31.74776 | 100.00000 | 31.51250 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN318U On 25/06/2017 Spot Bond | | | 100.00000 | 74.09607 | 100.00000 | 73.66360 | | | | 0.00 | 0 | 0 |
| Total IN318U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| Total For IN318U | | | | | | | | | 0.00 | 0 | 0 |
| IN319U On 20/12/2017 Spot Bond | | | 100.00000 | 74.60904 | 100.00000 | 74.18107 | | | 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 | 94.28597 | 100.00000 | 93.57527 | | | 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 | 13.32448 | 100.00000 | 13.22789 | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 13.28315 | 100.00000 | 13.18472 | | | 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 | 84.75604 | 100.00000 | 84.18594 | | | 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 | 18.96968 | 100.00000 | 18.82911 | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 9.89387 | 100.00000 | 9.82055 | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | 0.00 | 0 | 0 |
| IN333U On 28/02/2017 Spot Bond | | | 100.00000 | 96.30256 | 100.00000 | 95.57483 | | | 0.00 | 0 | 0 |
| Total IN333U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN333U | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 21/09/2021 Spot Bond | | | 100.00000 | 13.47158 | 100.00000 | 13.37175 | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | 0.00 | 0 | 0 |
| IN339U On 12/12/2017 Spot Bond | | | 100.00000 | 64.28286 | 100.00000 | 63.80649 | | | 0.00 | 0 | 0 |
| Total IN339U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN339U | | | | | | | | | 0.00 | 0 | 0 |
| IN341U On 01/03/2018 Spot Bond | | | 100.00000 | 44.93454 | 100.00000 | 44.60154 | | 30,000,000,000,000.00 | | 300,000,000 | 100,000,000 |
| Total IN341U SPOT | | | | | | | | 30,000,000,000,000.00 | | 300,000,000 | 100,000,000 |
| Total For IN341U | | | | | | | | 30,000,000,000,000.00 | | 300,000,000 | 100,000,000 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 10.36195 | 100.00000 | 10.27036 | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 0.00004 | 100.00000 | 0.00004 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 7.95985 | 100.00000 | 7.83347 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN346U On 15/04/2018 Spot Bond | | | 100.00000 | 40.05181 | 100.00000 | 39.75501 | | | | 0.00 | 0 | 0 |
| Total IN346U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN346U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 11.50807 | 100.00000 | 11.43141 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN351U On 04/07/2017 Spot Bond | | | 100.00000 | 82.96922 | 100.00000 | 82.23062 | | | | 0.00 | 0 | 0 |
| Total IN351U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN351U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 101.07564 | | 100.99431 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 101.18665 | | 101.11416 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 102.10447 | 6.50000 | 102.05055 | | | | 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 | | | | 84.54965 | | 84.54965 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 101.05446 | | 100.97476 | | | | 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 | | | | 101.30016 | | 102.67790 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | 93.59338 | | 93.52921 | | | | 0.00 | 0 | 5,000,000,000 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| INLV01 On 12/08/2024 Spot Bond | | | | 102.45753 | | 102.36343 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2025 Spot Bond | | | | 100.30199 | | 100.21296 | | | | 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 | | | | 102.57453 | | 102.47952 | | | | 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 | | | 12.07000 | 108.14134 | 12.03000 | 108.16498 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 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 | | | | 100.42448 | | 100.35159 | | | | 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 | | | 8.98500 | 102.55705 | 8.92000 | 102.49632 | | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.74011 | | 100.67041 | | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.67117 | | 100.59845 | | | | 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 | | | | 100.68000 | | 100.60630 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2015 Spot Bond | | | | 100.71016 | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 29.22039 | 100.00000 | 29.00385 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.34094 | | 100.26948 | | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | 101.40368 | | 101.32972 | | | | 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 | | | | 101.03397 | | 100.96164 | | | | 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 | | | | 101.06240 | | 100.98803 | | | | 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 | | | | 101.07946 | | 101.00385 | | | | 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 | | | | 100.97042 | | 100.89728 | | | | 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 | | | | 100.98096 | | 100.90700 | | | | 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 | | | | 100.99150 | | 100.91672 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC12 On 27/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.94416 | | | | 0.00 | 0 | 0 |
| Total IPFC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC13 On 26/04/2017 Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.39648 | | | | 0.00 | 0 | 0 |
| Total IPFC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.90000 | 99.98937 | 9.86000 | 100.04566 | | | | 0.00 | 0 | 1,850,000,000 |
| Total IPL10 SPOT | | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL11 On 24/05/2022 Spot Bond | | | | 101.74188 | | 101.66426 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total IPL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL11 | | | | | | | | | 0.00 | 0 | 0 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.78500 | 103.94977 | 8.72000 | 103.91731 | | | 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 | 65.84824 | 100.00000 | 65.40720 | | | 0.00 | 0 | 0 |
| Total IPL6/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6/R203 | | | | | | | | | 0.00 | 0 | 0 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.61586 | | 100.54385 | | | 0.00 | 480,000,000 | 160,000,000 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 480,000,000 | 160,000,000 |
| Total For IPL7 | | | | | | | | | 0.00 | 480,000,000 | 160,000,000 |
| IPL7/JIB On 05/04/2018 Spot Bond | | | 100.00000 | 41.19960 | 100.00000 | 40.89430 | | | 0.00 | 0 | 0 |
| Total IPL7/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.73852 | | 100.66523 | | | 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 | 12.21376 | 100.00000 | 12.12325 | | | 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 | | | | 101.49260 | | 101.41870 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 101.53509 | | 101.45830 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 3.76500 | 135.16265 | 3.76000 | 135.08935 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 99.99258 | 2.75000 | 99.97031 | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 4.00000 | 155.19953 | 3.95000 | 155.80439 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.73808 | | 100.65787 | | | | 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 | | | | 100.51848 | | 100.43861 | | | | 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 | | | | 100.12476 | | 100.04803 | | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 99.53187 | | 99.44584 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 99.49909 | | 99.41496 | | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 4.09000 | 109.76187 | 4.09500 | 109.63449 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 4.09000 | 109.76187 | 4.09500 | 109.63449 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 101.39624 | | 101.31193 | | | | 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 | | | | 102.46622 | | 102.38427 | | | | 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 | | | | 102.55271 | | 102.45853 | | | | 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 | | | 11.77000 | 108.01477 | 11.73000 | 108.04179 | | | | 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 | | | | 100.69655 | | 100.59914 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.21886 | | 100.12568 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | 101.21710 | | 101.12229 | | | | 0.00 | 0 | 0 |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | 0 |
| IV039 On 31/01/2022 Spot Bond | | | 4.85500 | 128.55848 | 4.85000 | 128.47738 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | 101.02508 | | 100.93046 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 12.12000 | 103.50628 | 12.08000 | 103.54466 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | 102.33371 | | 102.23847 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2026 Spot Bond | | | 12.01000 | 104.12486 | 11.97000 | 104.16925 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 34.09403 | 100.00000 | 33.84138 | | | | 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 | | | 10.73000 | 106.83432 | 10.69500 | 106.78312 | | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.83791 | | 100.75710 | | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2022 Spot Bond | | | 100.00000 | 1.69223 | 100.00000 | 1.68262 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.10000 | 153.75484 | 4.05000 | 154.35173 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|---------------|
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA659 On 09/02/2017 Spot Bond | | | 7.65000 | 99.68660 | 7.65000 | 99.66578 | | | 0.00 | 0 | 0 |
| Total IVA659 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA659 | | | | | | | | | 0.00 | 0 | 0 |
| IVA660 On 16/02/2017 Spot Bond | | | 7.75000 | 99.53505 | 7.75000 | 99.51402 | | | 0.00 | 0 | 0 |
| Total IVA660 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA660 | | | | | | | | | 0.00 | 0 | 0 |
| IVA662 On 02/03/2017 Spot Bond | | | 7.75000 | 99.24141 | 7.75000 | 99.22051 | | | 0.00 | 0 | 0 |
| Total IVA662 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA662 | | | | | | | | | 0.00 | 0 | 0 |
| IVA663 On 09/03/2017 Spot Bond | | | 7.75000 | 99.09525 | 7.75000 | 99.07440 | | | 0.00 | 0 | 0 |
| Total IVA663 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA663 | | | | | | | | | 0.00 | 0 | 0 |
| IVA664 On 16/03/2017 Spot Bond | | | 7.75000 | 98.94951 | 7.75000 | 98.92872 | | 137,950,000,000,000.00 | 17,800,000,000 | 8,900,000,000 | |
| Total IVA664 SPOT | | | | | | | | 137,950,000,000,000.00 | 17,800,000,000 | 8,900,000,000 | |
| Total For IVA664 | | | | | | | | 137,950,000,000,000.00 | 17,800,000,000 | 8,900,000,000 | |
| IVA665 On 23/03/2017 Spot Bond | | | 7.85000 | 98.78896 | 7.85000 | 98.76797 | | 0.00 | 0 | 0 | |
| Total IVA665 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVA665 | | | | | | | | 0.00 | 0 | 0 | |
| IVA667 On 06/04/2017 Spot Bond | | | 7.85000 | 98.49598 | 7.85000 | 98.47512 | | 0.00 | 0 | 0 | |
| Total IVA667 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVA667 | | | | | | | | 0.00 | 0 | 0 | |
| IVA668 On 13/04/2017 Spot Bond | | | 7.85000 | 98.35014 | 7.85000 | 98.32934 | | 0.00 | 0 | 0 | |
| Total IVA668 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVA668 | | | | | | | | 0.00 | 0 | 0 | |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVC002 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC002 | | | | | | | | 0.00 | 0 | 0 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | 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 | | | | 101.48557 | | 101.41380 | | 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 | | | | 100.35826 | | 100.28458 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.45218 | | 100.37884 | | | | 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 | | | | 100.33893 | | 100.26792 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.68419 | | 100.61000 | | | | 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 | | | | 100.13996 | | 100.01075 | | | | 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 | | | | 100.77201 | | 100.69901 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.78873 | | 100.71410 | | | | 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 | | | | 95.69339 | | 95.60262 | | | | 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 | | | 9.54000 | 99.81446 | 9.50500 | 99.81262 | | | | 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 | 21.91189 | 100.00000 | 21.76512 | | | | 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 | 21.88870 | 100.00000 | 21.72649 | | | | 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 | | | 9.64000 | 99.11560 | 9.60000 | 99.18060 | | | | 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 | | | | 100.00004 | | 99.93039 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.45848 | | 100.33144 | | | | 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 | | | | 99.83089 | | 102.08564 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 101.79054 | | 101.71474 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 101.42653 | | 101.35143 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 99.90422 | | 99.83247 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 102.06142 | | 101.98608 | | | | 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 | | | | 100.85819 | | 100.78188 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 99.97650 | | 99.90556 | | | | 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 | | | | 100.70180 | | 100.62566 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 99.79905 | | 102.16362 | | | | 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 | | | | 101.18041 | | 101.10476 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 101.27058 | | 101.19416 | | | | 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 | | | | 101.19686 | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2017 Spot Bond | | | 100.00000 | 61.82351 | 100.00000 | 61.36536 | | | | 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 | | | | 99.83835 | | 99.76886 | | | | 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 | | | | 100.61621 | | 100.54147 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | 100.18378 | | 100.10693 | | | | 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 | | | | 99.83399 | | 99.76250 | | | | 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 | | | | 101.75635 | | 101.67935 | | | | 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 | | | | 101.75635 | | 101.67935 | | | | 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 | | | | 100.36271 | | 100.28661 | | | | 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 | 13.93033 | 100.00000 | 13.82710 | | | | 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 | | | | 100.00029 | | 99.92581 | | | | 0.00 | 0 | 0 |
| Total IVC083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC083 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC086 On 15/08/2017 Spot Bond | | | | 101.98357 | | 101.91287 | | | 0.00 | 0 | 0 |
| Total IVC086 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC086 | | | | | | | | | 0.00 | 0 | 0 |
| IVC087 On 07/10/2018 Spot Bond | | | | 100.47318 | | 100.40421 | | | 0.00 | 0 | 0 |
| Total IVC087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC087 | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2019 Spot Bond | | | | 100.42790 | | 100.35861 | | | 0.00 | 0 | 0 |
| Total IVC088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC088 | | | | | | | | | 0.00 | 0 | 0 |
| IVC089 On 31/10/2018 Spot Bond | | | | 99.97828 | | 99.91297 | | | 0.00 | 0 | 0 |
| Total IVC089 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC089 | | | | | | | | | 0.00 | 0 | 0 |
| IVC090 On 31/10/2018 Spot Bond | | | | 99.97789 | | 99.91137 | | | 0.00 | 0 | 0 |
| Total IVC090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC090 | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 23/11/2019 Spot Bond | | | | 101.76686 | | 101.68800 | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 23/11/2018 Spot Bond | | | | 101.69385 | | 101.61831 | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 10.49000 | 102.75803 | 10.45000 | 102.82205 | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 14/06/2021 Spot Bond | | | | 101.25689 | | 101.17795 | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | 0.00 | 0 | 0 |
| IVC098 On 14/06/2018 Spot Bond | | | 8.94000 | 101.17741 | 8.90500 | 101.14909 | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | 0.00 | 0 | 0 |
| IVC101 On 24/01/2019 Spot Bond | | | | 100.13875 | | 100.06987 | | | 0.00 | 0 | 0 |
| Total IVC101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC101 | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 3.46247 | 100.00000 | 3.44280 | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC73U On 22/03/2018 Spot Bond | | | 100.00000 | 42.74738 | 100.00000 | 42.43059 | | | 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 | 30.70289 | 100.00000 | 30.47537 | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 5.00479 | 100.00000 | 4.97635 | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2022 Spot Bond | | | 100.00000 | 2.20761 | 100.00000 | 2.19507 | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2022 Spot Bond | | | 100.00000 | 2.16197 | 100.00000 | 2.14969 | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2022 Spot Bond | | | 100.00000 | 1.83273 | 100.00000 | 1.82232 | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 3.49550 | 100.00000 | 3.47565 | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2022 Spot Bond | | | 100.00000 | 1.74775 | 100.00000 | 1.73782 | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2022 Spot Bond | | | 100.00000 | 1.70837 | 100.00000 | 1.69867 | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 99.97261 | | 99.89045 | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 101.39117 | | 101.32069 | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KAP002 On 13/06/2019 Spot Bond | | | | 101.24972 | | 101.17291 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 101.42978 | | 101.35302 | | | 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 | | | | 100.80562 | | 100.73179 | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | 100.85297 | | 100.77465 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 10.04000 | 103.36137 | 10.00000 | 103.42696 | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | 101.63014 | | 101.55378 | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 23.70702 | 100.00000 | 23.53133 | | | 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 | | | | 104.17528 | | 104.09016 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 99.94507 | | 99.86243 | | | 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 | | | | 102.58518 | | 102.49527 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.14500 | 132.76455 | 9.07000 | 133.27609 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.85495 | | 100.77986 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK06 On 06/03/2017 Spot Bond | | | | 101.29390 | | 101.22318 | | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.89106 | | 100.81907 | | | | 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 | | | | 100.81958 | | 100.75070 | | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 16.99966 | 100.00000 | 18.81219 | | | | 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 | | | 10.20500 | 100.24163 | 10.18000 | 100.21874 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 101.64862 | 9.62000 | 101.56950 | | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 104.15492 | 9.71000 | 104.07444 | | | | 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 | | | | 101.03416 | | 100.96183 | | | | 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 | 41.91270 | 100.00000 | 41.60210 | | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | 100.51485 | | 100.43099 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | 101.57659 | | 101.50027 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.98500 | 102.86126 | 8.92000 | 102.82134 | | | | 0.00 | 0 | 3,260,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| LGL03 On 03/04/2018 Spot Bond | | | 9.63500 | 100.31328 | 9.57000 | 100.30553 | | | 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 | | | 10.08000 | 101.53126 | 10.05500 | 101.52180 | | | 0.00 | 0 | 606,262,600 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 606,262,600 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 606,262,600 |
| LGL05 On 12/12/2021 Spot Bond | | | | 101.33608 | | 101.25548 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 10.21500 | 103.21414 | 10.16500 | 103.34140 | | 51,075,000,000,000.00 | 5,000,000,000 | 2,500,000,000 | |
| Total LGL06 SPOT | | | | | | | | 51,075,000,000,000.00 | 5,000,000,000 | 2,500,000,000 | |
| Total For LGL06 | | | | | | | | 51,075,000,000,000.00 | 5,000,000,000 | 2,500,000,000 | |
| LGL07 On 04/10/2022 Spot Bond | | | | 100.69509 | | 100.61670 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 102.72027 | | 102.61553 | | | 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 | | | 13.27000 | 102.85836 | 13.23500 | 102.80342 | | | 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 | | | 14.10500 | 103.41923 | 14.08000 | 103.35892 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL22 On 13/09/2017 Spot Bond | | | | 101.29644 | | 101.21668 | | | 0.00 | 0 | 0 |
| Total LHL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL22 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | 101.76877 | | 101.66112 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 102.19789 | | 102.09867 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LRFA2 On 17/11/2019 Spot Bond | | | | 101.74877 | | 101.67312 | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | 101.85311 | | 101.77284 | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | 101.96687 | | 101.88154 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 99.93210 | | 99.86443 | | | 0.00 | 0 | 0 |
| Total MAQ081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ081 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 99.93754 | | 99.87507 | | | 0.00 | 0 | 0 |
| Total MAQ088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ088 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 10/11/2017 Spot Bond | | | | 101.83056 | | 101.76445 | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 13/03/2017 Spot Bond | | | | 99.12424 | | 99.06168 | | | 0.00 | 0 | 0 |
| Total MAQ092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ092 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 101.13094 | | 101.06316 | | | 0.00 | 0 | 0 |
| Total MAQ093 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ093 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 13/02/2017 Spot Bond | | | | 99.71036 | | 99.64830 | | | 0.00 | 0 | 0 |
| Total MAQ094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ094 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 103.33096 | | 103.26482 | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| MAQ0A On 31/08/2017 Spot Bond | | | | 103.35152 | | 103.28495 | | | | 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 | | | | 88.96121 | | 88.91704 | | | | 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 | | | | 88.36465 | | 88.31783 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0I On 31/08/2019 Spot Bond | | | | 103.23096 | | 103.16584 | | | | 0.00 | 0 | 0 |
| Total MAQ0I1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0I1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/02/2020 Spot Bond | | | | 101.01985 | | 100.95612 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | 100.98912 | | 100.92673 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.97196 | | 100.87941 | | | | 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 | | | | 100.83212 | | 100.76338 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.35866 | | 100.29398 | | | | 0.00 | 18,403,000,000 | 5,403,000,000 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 18,403,000,000 | 5,403,000,000 |
| Total For MBF039 | | | | | | | | | | 0.00 | 18,403,000,000 | 5,403,000,000 |
| MBF04 On 07/08/2017 Spot Bond | | | | 99.95233 | | 102.00344 | | | | 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 | | | | 100.41072 | | 100.34026 | | | | 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 | | | | 101.97881 | | 101.90941 | | | | 0.00 | 0 | 0 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 07/06/2019 Spot Bond | | | | 101.07483 | | 101.00281 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/03/2017 Spot Bond | | | | 101.09291 | | 101.02480 | | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | 101.53827 | | 101.46733 | | | | 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 | | | | 101.80155 | | 101.73651 | | | | 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 | | | | 102.17703 | | 102.10672 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 25.16484 | 100.00000 | 24.98240 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2017 Spot Bond | | | | 100.75937 | | 100.69204 | | | | 0.00 | 0 | 0 |
| Total MBF052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF052 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2019 Spot Bond | | | | 100.80382 | | 100.73242 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 97.07424 | 2.30000 | 97.30862 | | | | 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 | | | | 94.92572 | | 94.98703 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 12/09/2019 Spot Bond | | | | 101.19687 | | 101.12491 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 84.84021 | 100.00000 | 84.25511 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 55.52124 | 100.00000 | 55.10979 | | | 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 | 55.56581 | 100.00000 | 55.15404 | | | 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 | 66.63002 | 100.00000 | 66.14695 | | | 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 | 95.30026 | 100.00000 | 94.55959 | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00007 | | 99.93444 | | | 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 | | | 9.17000 | 102.34191 | 9.13500 | 102.33513 | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 104.66762 | 8.00000 | 104.59997 | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.22000 | 101.97726 | 9.18500 | 101.97007 | | | 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 | 102.58433 | 8.91000 | 102.51065 | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.59385 | | 100.52525 | | | 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 | | | | 100.61605 | | 100.54475 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 9.19000 | 100.89259 | 9.15500 | 100.87856 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MEFSB On 05/01/2022 Spot Bond | | | 9.89500 | 101.11734 | 9.85500 | 101.19041 | | | 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 | | | | 100.98113 | | 100.91083 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.90500 | 101.95146 | 9.88000 | 101.92622 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MIIL02 On 31/05/2017 Spot Bond | | | 9.59500 | 101.17434 | 9.53000 | 101.11869 | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 101.24106 | | 101.16985 | | | 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 | | | 9.77000 | 104.71329 | 9.73000 | 104.76504 | | | 0.00 | 0 | 465,981,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 465,981,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 465,981,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 101.03811 | | 100.95790 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.79500 | 102.62135 | 11.72000 | 102.91655 | | | 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 | | | 11.09500 | 104.08367 | 11.04500 | 104.19415 | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.29500 | 101.12643 | 9.23000 | 101.07318 | | | 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 | | | 9.29500 | 100.85299 | 9.23000 | 100.80785 | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 22/03/2017 Spot Bond | | | 100.00000 | 95.76863 | 100.00000 | 95.08293 | | | 0.00 | 0 | 0 |
| Total MTN06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MTN07 On 22/03/2017 Spot Bond | | | 100.00000 | 89.61211 | 100.00000 | 88.97049 | | | | 0.00 | 0 | 0 |
| Total MTN07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 21.92668 | 100.00000 | 21.76419 | | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 27.51409 | 100.00000 | 27.33082 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | 101.77688 | | 101.69882 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 10.59918 | 100.89771 | 10.52171 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 10.71436 | 100.61875 | 10.63625 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | | 100.99777 | | 100.92625 | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 101.00887 | | 100.93653 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 101.12969 | | 101.04842 | | | 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 | | | | 110.82442 | | 110.75681 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 12.02207 | 100.00000 | 11.93298 | | | 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 | 12.84918 | 100.00000 | 12.75396 | | | 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 | | | 10.46500 | 92.20700 | 10.41500 | 92.33025 | | | 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 | | | 9.72000 | 100.47135 | 9.68000 | 100.50674 | | | 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 | | | 10.01500 | 100.15805 | 9.96500 | 100.31403 | | | 0.00 | 0 | 0 |
| Total NAM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM03 | | | | | | | | | 0.00 | 0 | 0 |
| NAM04 On 01/08/2026 Spot Bond | | | 10.54500 | 99.73741 | 10.47000 | 100.09826 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBK11A On 28/11/2020 Spot Bond | | | 9.39000 | 100.04728 | 9.36500 | 100.04956 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK12/ On 19/03/2021 Spot Bond | | | 9.78000 | 102.09082 | 9.74000 | 102.14272 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 103.42523 | 9.38000 | 103.34668 | | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13/ On 19/03/2024 Spot Bond | | | 9.76500 | 103.37531 | 9.71500 | 103.54675 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13I On 21/02/2017 Spot Bond | | | | 101.71808 | | 101.65298 | | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/ On 25/06/2021 Spot Bond | | | 9.58000 | 99.87976 | 9.54000 | 99.94321 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/ On 11/02/2022 Spot Bond | | | 9.82000 | 100.08750 | 9.78000 | 100.16165 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 101.79365 | | 101.72704 | | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16/ On 12/02/2025 Spot Bond | | | 10.75500 | 97.42064 | 10.68000 | 97.71724 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK17/ On 22/04/2026 Spot Bond | | | 10.92500 | 97.12137 | 10.85000 | 97.45074 | | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 9.53500 | 100.73244 | 9.51000 | 100.72506 | | | | 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 | | | | 100.91685 | | 100.84863 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 9.97000 | 100.22287 | 9.93000 | 100.30407 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK19I On 26/06/2017 Spot Bond | | | | 100.81896 | | 100.75281 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | 100.00000 | 88.53788 | 100.00000 | 87.90244 | | | | 0.00 | 0 | 0 |
| Total NBK19B/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 01/06/2026 Spot Bond | | | 10.64500 | 100.01755 | 10.57000 | 100.36585 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 98.83006 | | 98.75513 | | | | 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 | | | 11.19500 | 96.82301 | 11.12000 | 97.18219 | | | | 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 | | | | 102.05509 | | 101.98925 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 19/11/2022 Spot Bond | | | 9.47500 | 104.58433 | 9.41000 | 104.79489 | | | | 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 | | | | 102.07263 | | 102.00550 | | | | 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 | | | 10.84500 | 101.19852 | 10.77000 | 101.52766 | | | | 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 | | | | 101.73749 | | 101.66643 | | | | 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 | | | 11.09500 | 101.14676 | 11.02000 | 101.52037 | | | | 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 | | | | 101.96313 | | 101.89155 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK25/ On 17/02/2023 Spot Bond | | | 10.00500 | 107.71670 | 9.95500 | 107.85863 | | | 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 | | | | 101.92937 | | 101.85396 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 13.35511 | 100.00000 | 13.26566 | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.17827 | | 100.10236 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |
| NBK27/ On 10/05/2026 Spot Bond | | | 10.18500 | 108.16526 | 10.11000 | 108.53854 | | | 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 | | | | 101.62448 | | 101.55504 | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK28/ On 02/08/2023 Spot Bond | | | 10.01500 | 99.89692 | 9.96500 | 105.04989 | | | 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 | | | | 101.72373 | | 101.65105 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 10.54500 | 99.70586 | 10.47000 | 100.06558 | | | 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 | | | | 101.75826 | | 101.68628 | | | 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 | | | | 101.84642 | | 101.77161 | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | 101.89027 | | 101.81273 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| NBK32I On 26/02/2019 Spot Bond | | | | 101.53359 | | 101.46183 | | | 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 | | | | 102.27041 | | 102.20120 | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 102.04141 | | 101.96819 | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | 102.08565 | | 102.01076 | | | 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 | | | | 102.14079 | | 102.06381 | | | 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 | | | | 99.97715 | | 102.11432 | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | 99.92977 | | 102.15195 | | | 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 | | | 9.01000 | 109.89695 | 8.97500 | 109.89950 | | 12,280,630,000,000.00 | 1,363,000,000 | 2,007,333,300 | |
| Total NBK3A SPOT | | | | | | | | 12,280,630,000,000.00 | 1,363,000,000 | 2,007,333,300 | |
| Total For NBK3A | | | | | | | | 12,280,630,000,000.00 | 1,363,000,000 | 2,007,333,300 | |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 26.40741 | 100.00000 | 26.23055 | | 0.00 | 0 | 0 | |
| Total NBK3A/R204 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK3A/R204 | | | | | | | | 0.00 | 0 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 11.32000 | 43.59218 | 11.24500 | 43.78188 | | 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 | | | | 99.97536 | | 99.90161 | | 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 | | | | 100.28721 | | 100.21060 | | 0.00 | 0 | 0 | |
| Total NBK7B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK7B | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN7: On 15/08/2017 Spot Bond | | | | 101.93728 | | 101.86267 | | | 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 | | | | 101.01717 | | 100.94421 | | | 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 | | | | 100.73188 | | 100.65990 | | | 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 | | | | 99.97821 | | 99.91282 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 101.06424 | | 100.98780 | | | 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 | 9.67678 | 100.00000 | 9.60506 | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 9.67678 | 100.00000 | 9.60506 | | | 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 | | | 10.49000 | 104.69931 | 10.41500 | 104.98432 | | | 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 | | | | 101.05870 | | 100.98267 | | | 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 | | | 10.52500 | 103.62583 | 10.45000 | 103.90858 | | | 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 | | | | 101.06424 | | 100.98780 | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2017 Spot Bond | | | | 100.97344 | | 100.90371 | | | 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 | | | | 101.07301 | | 100.99591 | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 101.08409 | | 101.00617 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 101.46177 | | 101.38872 | | | | 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 | | | | 100.52169 | | 100.44905 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.96925 | | 100.89284 | | | | 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 | | | | 100.52173 | | 100.44909 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 13.91828 | 100.00000 | 13.81514 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.03776 | | 100.05205 | | | | 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 | | | | 101.36473 | | 101.28243 | | | | 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 | | | 10.74000 | 102.77715 | 10.70500 | 102.75536 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 98.74959 | | 98.66285 | | | | 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 | | | | 100.38819 | | 100.30663 | | | | 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 | | | | 100.38785 | | 100.30629 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.81100 | | 100.72267 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 11.45500 | 100.42713 | 11.43000 | 100.40361 | | | | 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 | | | | 100.52440 | | 100.46081 | | | | 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 | 112.01115 | 9.44500 | 111.92552 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1.On 21/05/2021 Spot Bond | | | | 105.16910 | | 105.05575 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 102.46605 | | 102.35434 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 101.22291 | | 101.13013 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 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 | 102.89199 | 13.50000 | 102.78066 | | | | 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 | | | | 101.58448 | | 101.49252 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.95000 | 119.24114 | 2.95500 | 119.11320 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 205.15233 | 3.45000 | 204.99826 | | | | 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 | | | 3.34000 | 115.89879 | 3.34500 | 115.77096 | | | | 0.00 | 0 | 0 |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB14 On 31/03/2028 Spot Bond | | | 3.59000 | 161.28987 | 3.54000 | 161.92852 | | | | 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 | | | 3.66000 | 160.23070 | 3.61000 | 160.86346 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.95500 | 101.31177 | 8.93000 | 101.31238 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NPL10L On 03/04/2017 Spot Bond | | | 100.00000 | 86.76988 | 100.00000 | 86.16591 | | | | 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 | | | 9.58500 | 104.33896 | 9.56000 | 104.32985 | | | | 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 | | | | 101.61266 | | 101.54332 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 101.58444 | | 101.51635 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 101.96109 | | 101.89114 | | | | 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 | | | | 101.67785 | | 101.60424 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2017 Spot Bond | | | | 101.57874 | | 101.50957 | | | | 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 | | | 9.78500 | 104.36834 | 9.76000 | 104.35731 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 101.64088 | | 101.57030 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 101.62207 | | 101.55232 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 101.74798 | | 101.67266 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.98500 | 104.39775 | 9.96000 | 104.38480 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 101.65969 | | 101.58828 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2049 Spot Bond | | | | 101.66911 | | 101.59728 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 101.82881 | | 101.74992 | | | | 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 | | | | 102.01670 | | 101.92949 | | | | 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 | | | | 101.69731 | | 101.62424 | | | | 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 | | | | 101.91692 | | 101.83256 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|----------------------|
| Total For NQF1D8 | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 8.95000 | 107.48852 | 8.91500 | 107.47143 | | | 0.00 | 0 | 500,000,000 |
| Total NRA018 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NRA018 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.82000 | 113.52687 | 9.78000 | 113.62129 | | | 0.00 | 0 | 400,000,000 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.60000 | 180.18129 | 2.65000 | 179.56712 | | | 0.00 | 0 | 9,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 9,700,000,000 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 9,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.36500 | 107.69690 | 11.32000 | 107.90049 | | 136,380,000,000,000.00 | 12,000,000,000 | 9,940,000,000 | |
| Total NRA028 SPOT | | | | | | | | 136,380,000,000,000.00 | 12,000,000,000 | 9,940,000,000 | |
| Total For NRA028 | | | | | | | | 136,380,000,000,000.00 | 12,000,000,000 | 9,940,000,000 | |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 14.03914 | 100.00000 | 13.94563 | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 101.19182 | | 101.12011 | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | 0.00 | 0 | 0 |
| NTC17 On 27/02/2017 Spot Bond | | | | 101.53358 | | 101.46713 | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 101.44829 | | 101.37577 | | | 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 | | | | 100.07067 | | 100.00000 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 101.74786 | | 101.66570 | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 102.14148 | | 102.04023 | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | 0.00 | 0 | 0 |
| NYT13: On 28/05/2020 Spot Bond | | | 100.00000 | 23.05851 | 100.00000 | 22.89133 | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 101.78462 | | 101.70700 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 10.10500 | 99.56671 | 10.08000 | 99.54497 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 101.25764 | | 101.17906 | | | | 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 | | | 10.30000 | 102.14668 | 10.26000 | 102.16599 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.94500 | 101.35906 | 10.89500 | 101.45968 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 11.64500 | 100.42945 | 11.57000 | 100.71487 | | | | 0.00 | 0 | 1,010,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 101.55346 | | 101.47564 | | | | 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 | | | 10.93500 | 103.98476 | 10.88500 | 104.09933 | | | | 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 | | | 11.64500 | 102.71932 | 11.57000 | 103.02145 | | | | 0.00 | 0 | 940,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 940,000,000 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM25 On 07/03/2017 Spot Bond | | | | 101.30301 | | 101.23193 | | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM28 On 02/03/2017 Spot Bond | | | | 101.34083 | | 101.27246 | | | | 0.00 | 0 | 0 |
| Total PMM28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For PMM28 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM29 On 04/09/2017 Spot Bond | | | | 101.34287 | | 101.27221 | | | | 0.00 | 0 | 0 |
| Total PMM29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM29 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM30 On 07/09/2017 Spot Bond | | | | 101.29557 | | 101.22491 | | | | 0.00 | 0 | 0 |
| Total PMM30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM30 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM31 On 04/05/2017 Spot Bond | | | | 99.83980 | | 99.77152 | | | | 0.00 | 0 | 0 |
| Total PMM31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM31 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM32 On 25/05/2017 Spot Bond | | | | 101.50110 | | 101.43250 | | | | 0.00 | 0 | 0 |
| Total PMM32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM32 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 31/12/2018 Spot Bond | | | | 96.50977 | | 96.42067 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 31/10/2019 Spot Bond | | | | 96.38400 | | 96.30577 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00 On 30/06/2021 Spot Bond | | | 10.01500 | 100.00506 | 10.01500 | 99.95064 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00972 | | 99.94272 | | | | 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 | | | | 100.06801 | | 99.99984 | | | | 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 | | | | 100.07483 | | 99.99974 | | | | 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 | | | | 100.07641 | | 99.99971 | | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.74500 | 112.59570 | 8.67000 | 113.04535 | | | 323,842,486,592,000.00 | 1,523,595,481,600 | 1,314,502,182,100 |
| Total R186 SPOT | | | | | | | | | 3,842,486,592,000.00 | 523,595,481,600 | 314,502,182,100 |
| Total For R186 | | | | | | | | | 3,842,486,592,000.00 | 523,595,481,600 | 314,502,182,100 |
| R197 On 07/12/2023 Spot Bond | | | 2.10000 | 295.06009 | 2.15000 | 294.01353 | | | 51,779,910,000,000.00 | 24,657,100,000 | 26,753,990,700 |
| Total R197 SPOT | | | | | | | | | 51,779,910,000,000.00 | 24,657,100,000 | 26,753,990,700 |
| Total For R197 | | | | | | | | | 51,779,910,000,000.00 | 24,657,100,000 | 26,753,990,700 |
| R202 On 07/12/2033 Spot Bond | | | 2.05000 | 245.69901 | 2.05000 | 245.54246 | | | 64,139,280,290,000.00 | 31,287,453,800 | 214,555,591,300 |
| Total R202 SPOT | | | | | | | | | 64,139,280,290,000.00 | 31,287,453,800 | 214,555,591,300 |
| Total For R202 | | | | | | | | | 64,139,280,290,000.00 | 31,287,453,800 | 214,555,591,300 |
| R2023 On 28/02/2023 Spot Bond | | | 8.36500 | 100.35840 | 8.31500 | 100.52126 | | | 810,741,519,650,000.00 | 216,466,410,000 | 480,594,581,600 |
| Total R2023 SPOT | | | | | | | | | 810,741,519,650,000.00 | 216,466,410,000 | 480,594,581,600 |
| Total For R2023 | | | | | | | | | 810,741,519,650,000.00 | 216,466,410,000 | 480,594,581,600 |
| R203 On 15/09/2017 Spot Bond | | | 7.73500 | 103.41457 | 7.67000 | 103.38901 | | | 870,187,500,000,000.00 | 112,500,000,000 | 508,980,000,000 |
| Total R203 SPOT | | | | | | | | | 870,187,500,000,000.00 | 112,500,000,000 | 508,980,000,000 |
| Total For R203 | | | | | | | | | 870,187,500,000,000.00 | 112,500,000,000 | 508,980,000,000 |
| R2030 On 31/01/2030 Spot Bond | | | 9.17000 | 91.19630 | 9.09500 | 91.66017 | | | 082,326,772,000,000.00 | 336,131,600,000 | 769,195,500,000 |
| Total R2030 SPOT | | | | | | | | | 82,326,772,000,000.00 | 336,131,600,000 | 769,195,500,000 |
| Total For R2030 | | | | | | | | | 82,326,772,000,000.00 | 336,131,600,000 | 769,195,500,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.30000 | 94.29862 | 9.23000 | 94.75883 | | | 638,767,199,050,000.00 | 283,738,408,500 | 335,471,714,600 |
| Total R2032 SPOT | | | | | | | | | 638,767,199,050,000.00 | 283,738,408,500 | 335,471,714,600 |
| Total For R2032 | | | | | | | | | 638,767,199,050,000.00 | 283,738,408,500 | 335,471,714,600 |
| R2035 On 28/02/2035 Spot Bond | | | 9.41500 | 99.06404 | 9.34000 | 99.61457 | | | 793,012,371,500,000.00 | 190,442,100,000 | 483,936,261,600 |
| Total R2035 SPOT | | | | | | | | | 793,012,371,500,000.00 | 190,442,100,000 | 483,936,261,600 |
| Total For R2035 | | | | | | | | | 793,012,371,500,000.00 | 190,442,100,000 | 483,936,261,600 |
| R2037 On 31/01/2037 Spot Bond | | | 9.47500 | 91.30240 | 9.40000 | 91.85869 | | | 941,976,130,000,000.00 | 310,498,800,000 | 683,681,088,100 |
| Total R2037 SPOT | | | | | | | | | 941,976,130,000,000.00 | 310,498,800,000 | 683,681,088,100 |
| Total For R2037 | | | | | | | | | 941,976,130,000,000.00 | 310,498,800,000 | 683,681,088,100 |
| R204 On 21/12/2018 Spot Bond | | | 7.77000 | 101.26329 | 7.73500 | 101.26061 | | | 509,505,980,000,000.00 | 580,374,000,000 | 664,489,575,800 |
| Total R204 SPOT | | | | | | | | | 509,505,980,000,000.00 | 580,374,000,000 | 664,489,575,800 |
| Total For R204 | | | | | | | | | 509,505,980,000,000.00 | 580,374,000,000 | 664,489,575,800 |
| R2040 On 31/01/2040 Spot Bond | | | 9.49500 | 95.37999 | 9.42000 | 95.98203 | | | 214,438,985,000,000.00 | 127,903,000,000 | 326,544,847,900 |
| Total R2040 SPOT | | | | | | | | | 214,438,985,000,000.00 | 127,903,000,000 | 326,544,847,900 |
| Total For R2040 | | | | | | | | | 214,438,985,000,000.00 | 127,903,000,000 | 326,544,847,900 |
| R2044 On 31/01/2044 Spot Bond | | | 9.49500 | 92.77145 | 9.42000 | 93.38646 | | | 229,649,975,000,000.00 | 129,505,000,000 | 369,878,200,000 |
| Total R2044 SPOT | | | | | | | | | 229,649,975,000,000.00 | 129,505,000,000 | 369,878,200,000 |

| 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 R2044 | | | | | | | | | 9,649,975,000,000.00 | 129,505,000,000 | 369,878,200,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.49000 | 96.29963 | 9.41500 | 96.92804 | | | 459,737,565,000,000.00 | 153,818,500,000 | 352,518,086,100 |
| Total R2048 SPOT | | | | | | | | | 9,737,565,000,000.00 | 153,818,500,000 | 352,518,086,100 |
| Total For R2048 | | | | | | | | | 9,737,565,000,000.00 | 153,818,500,000 | 352,518,086,100 |
| R207 On 15/01/2020 Spot Bond | | | 7.90500 | 98.59678 | 7.88000 | 98.59779 | | | 998,152,956,000,000.00 | 505,775,200,000 | 503,453,673,600 |
| Total R207 SPOT | | | | | | | | | 18,152,956,000,000.00 | 505,775,200,000 | 503,453,673,600 |
| Total For R207 | | | | | | | | | 18,152,956,000,000.00 | 505,775,200,000 | 503,453,673,600 |
| R208 On 31/03/2021 Spot Bond | | | 8.07000 | 97.65594 | 8.03000 | 97.72792 | | | 330,665,776,600,000.00 | 660,553,380,000 | 840,574,426,500 |
| Total R208 SPOT | | | | | | | | | 10,665,776,600,000.00 | 660,553,380,000 | 840,574,426,500 |
| Total For R208 | | | | | | | | | 10,665,776,600,000.00 | 660,553,380,000 | 840,574,426,500 |
| R209 On 31/03/2036 Spot Bond | | | 9.38000 | 74.46950 | 9.30000 | 74.97121 | | | 890,389,807,282,000.00 | 521,363,518,900 | 1,057,334,559,500 |
| Total R209 SPOT | | | | | | | | | 10,389,807,282,000.00 | 521,363,518,900 | 1,057,334,559,500 |
| Total For R209 | | | | | | | | | 10,389,807,282,000.00 | 521,363,518,900 | 1,057,334,559,500 |
| R210 On 31/03/2028 Spot Bond | | | 2.10000 | 185.87129 | 2.05000 | 186.64900 | | | 9,726,697,680,000.00 | 4,631,760,800 | 130,366,220,000 |
| Total R210 SPOT | | | | | | | | | 9,726,697,680,000.00 | 4,631,760,800 | 130,366,220,000 |
| Total For R210 | | | | | | | | | 9,726,697,680,000.00 | 4,631,760,800 | 130,366,220,000 |
| R211 On 31/01/2017 Spot Bond | | | 4.00000 | 141.96701 | 4.00000 | 141.85377 | | | 34,000,000,000.00 | 8,500,000 | 1,400,000,000 |
| Total R211 SPOT | | | | | | | | | 34,000,000,000.00 | 8,500,000 | 1,400,000,000 |
| Total For R211 | | | | | | | | | 34,000,000,000.00 | 8,500,000 | 1,400,000,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.10500 | 145.98168 | 2.10000 | 145.92237 | | | 2,456,745,500,000.00 | 1,167,100,000 | 125,493,568,700 |
| Total R212 SPOT | | | | | | | | | 2,456,745,500,000.00 | 1,167,100,000 | 125,493,568,700 |
| Total For R212 | | | | | | | | | 2,456,745,500,000.00 | 1,167,100,000 | 125,493,568,700 |
| R213 On 28/02/2031 Spot Bond | | | 9.20000 | 85.75490 | 9.12500 | 86.20694 | | | 802,457,120,000,000.00 | 87,223,600,000 | 780,663,300,000 |
| Total R213 SPOT | | | | | | | | | 12,457,120,000,000.00 | 87,223,600,000 | 780,663,300,000 |
| Total For R213 | | | | | | | | | 12,457,120,000,000.00 | 87,223,600,000 | 780,663,300,000 |
| R214 On 28/02/2041 Spot Bond | | | 9.44000 | 74.95373 | 9.36500 | 75.44592 | | | 608,537,836,912,000.00 | 170,395,957,300 | 780,981,086,000 |
| Total R214 SPOT | | | | | | | | | 18,537,836,912,000.00 | 170,395,957,300 | 780,981,086,000 |
| Total For R214 | | | | | | | | | 18,537,836,912,000.00 | 170,395,957,300 | 780,981,086,000 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 75.31396 | 8.54000 | 75.26206 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 9.05000 | 47.58622 | 9.05000 | 47.55152 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2019 Spot Bond | | | | 100.14558 | | 100.01360 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RCG01B | | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2017 Spot Bond | | | | 100.13492 | | 100.00816 | | | | 0.00 | 0 | 0 |
| Total RCG01C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01C | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 101.49148 | | 101.40890 | | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 101.84248 | | 101.76565 | | | | 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 | 99.72900 | 100.00000 | 98.92473 | | | | 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 | 81.08108 | 100.00000 | 80.53691 | | | | 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 | 90.85591 | 100.00000 | 90.19754 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 41.60490 | 100.00000 | 41.29658 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF01 On 04/09/2017 Spot Bond | | | 100.00000 | 64.05561 | 100.00000 | 64.20892 | | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 10.61250 | 100.00000 | 11.23777 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF03 On 04/04/2018 Spot Bond | | | 100.00000 | 42.52162 | 100.00000 | 42.82885 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF04 On 04/10/2018 Spot Bond | | | 100.00000 | 29.23510 | 100.00000 | 29.64485 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 15.97591 | 100.00000 | 16.49204 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 101.21693 | | 101.14372 | | | | 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 | | | | 101.95378 | | 101.88461 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 101.60333 | | 101.52695 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 101.77869 | | 101.70551 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 23.66127 | 100.00000 | 23.48594 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | 101.00695 | | 100.93466 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | 100.68057 | | 100.60530 | | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | 101.50166 | | 101.42654 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.90475 | | 100.83490 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 101.38954 | | 101.32021 | | | | 0.00 | 0 | 0 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.06511 | | 100.00009 | | | | 0.00 | 0 | 0 |
| Total RDFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 05/10/2017 Spot Bond | | | | 100.58547 | | 100.51712 | | | | 0.00 | 0 | 0 |
| Total RDFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For RDFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 101.76898 | | 101.69353 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | 100.00000 | 46.12173 | 100.00000 | 45.78736 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 101.80976 | | 101.73313 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 19/05/2017 Spot Bond | | | | 101.58138 | | 101.51205 | | | | 0.00 | 0 | 0 |
| Total REBC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC04 | | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.81778 | | 100.72142 | | | | 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 | | | | 100.86126 | | 100.75963 | | | | 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 | | | | 101.03183 | | 100.90957 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | 102.43478 | | 102.33686 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01 On 02/03/2018 Spot Bond | | | 100.00000 | 43.84425 | 100.00000 | 43.51935 | | | | 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 | 23.20258 | 100.00000 | 23.03063 | | | | 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 | 14.78650 | 100.00000 | 14.67692 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 11.43189 | 100.00000 | 11.34717 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 102.16614 | | 102.09586 | | | | 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 | | | | 102.09110 | | 102.01922 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 101.36149 | | 101.28711 | | | | 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 | | | | 100.32746 | | 100.25666 | | | | 0.00 | 0 | 779,000,000 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 779,000,000 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 779,000,000 |
| RES34 On 25/08/2019 Spot Bond | | | | 101.66489 | | 101.59035 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | 101.68644 | | 101.61090 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | 100.17588 | | 100.10242 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES37 On 12/07/2017 Spot Bond | | | | 100.41262 | | 100.34385 | | | | 0.00 | 0 | 0 |
| Total RES37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES37 | | | | | | | | | | 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 | | | | 98.97996 | | 98.77286 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 77.53294 | | 77.36541 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total For RP014 | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 107.48613 | 12.35000 | 107.38117 | | | 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 | 21.02356 | 100.00000 | 20.87114 | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 24.39570 | 100.00000 | 24.21492 | | | 0.00 | 0 | 0 |
| Total RPP011U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP011U | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 18.18722 | 100.00000 | 18.12045 | | | 0.00 | 0 | 0 |
| Total RPP081U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP081U | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 103.53310 | | 103.39057 | | | 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 | | | | 45.54399 | | 45.36090 | | | 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 | | | 9.49500 | 104.35915 | 9.45500 | 104.41777 | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 10.04500 | 98.70203 | 9.99500 | 98.86257 | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.91000 | 97.04198 | 10.83500 | 97.43609 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| S1324L On 30/01/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0 |
| Total S1324L SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For S1324L | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 8.80500 | 102.24362 | 8.74000 | 102.22324 | | 55,260,180,000,000.00 | 6,276,000,000 | 3,138,000,000 | |
| Total SBK14 SPOT | | | | | | | | 55,260,180,000,000.00 | 6,276,000,000 | 3,138,000,000 | |

| 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 SBK14 | | | | | | | | | | 5,260,180,000,000.00 | 6,276,000,000 | 3,138,000,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.73375 | | 100.65314 | | | | 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 | | | | 98.36979 | | 98.29105 | | | | 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 | | | | 98.46991 | | 98.32866 | | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.15446 | | 100.01812 | | | | 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 | | | | 102.73656 | | 102.65052 | | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2025 Spot Bond | | | | 99.74760 | | 99.66444 | | | | 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 | | | | 102.02278 | | 101.93433 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 11.96500 | 100.41181 | 11.91500 | 100.50664 | | | | 0.00 | 0 | 1,845,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,845,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 1,845,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 99.84508 | | 99.75651 | | | | 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 | 11.11011 | 100.00000 | 11.02777 | | | | 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 | | | | 100.38674 | | 100.39144 | | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 11.81000 | 104.65422 | 11.77000 | 104.68726 | | | | 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 | | | 9.27000 | 101.60092 | 9.23500 | 101.56382 | | | | 0.00 | 0 | 2,760,000,000 |
| Total SBK9 SPOT | | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| Total For SBK9 | | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 9.13500 | 102.58201 | 9.07000 | 102.54498 | | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 101.28091 | | 101.21194 | | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 8.24500 | 103.57877 | 8.18000 | 103.55003 | | | | 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 | | | | 101.41734 | | 101.34719 | | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 101.93273 | | 101.86054 | | | | 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 | | | 9.50500 | 103.42332 | 9.46500 | 103.48774 | | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.26500 | 100.81128 | 10.19000 | 101.16802 | | | | 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 | | | | 103.09024 | | 103.01557 | | | | 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 | | | | 101.70827 | | 101.63831 | | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 102.23821 | | 102.16633 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For SBS24 | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.62000 | 102.13460 | 8.58500 | 102.13584 | | | 0.00 | 0 | 450,000,000 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 450,000,000 |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 91.93955 | | | 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 | | | 10.26500 | 103.80778 | 10.21500 | 103.96946 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.19476 | | 100.13011 | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.63000 | 101.27775 | 8.59500 | 101.28111 | | | 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 | | | 10.45500 | 88.24744 | 10.38000 | 88.57488 | | | 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 | | | | 100.78365 | | 100.71376 | | | 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 | | | 10.43500 | 97.23409 | 10.36000 | 97.60964 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 101.20237 | | 101.12978 | | | 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 | | | | 101.01019 | | 100.93946 | | | 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 | | | 10.54500 | 101.39145 | 10.47000 | 101.68734 | | | 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 | | | | 100.20843 | | 100.14444 | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00008 | | 99.93283 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.28500 | 99.21347 | 8.75000 | 97.94764 | | | | 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 | | | 10.08500 | 94.65020 | 10.01000 | 94.96597 | | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.62000 | 93.69010 | 10.54500 | 94.11084 | | | | 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 | | | 9.84000 | 97.10731 | 9.80000 | 97.17608 | | | | 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 | | | | 102.14464 | | 102.07371 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.44500 | 104.49189 | 9.38500 | 104.67947 | | | | 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 | | | 10.12500 | 105.23957 | 10.05000 | 105.59327 | | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 10.35500 | 105.30624 | 10.28000 | 105.71062 | | | | 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 | | | | 102.02297 | | 101.95309 | | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | 102.35970 | | 102.28810 | | | | 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 | | | 9.47500 | 110.16581 | 9.42500 | 110.31704 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 102.43225 | | 102.35909 | | | 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 | | | 3.40000 | 273.71651 | 3.45000 | 272.72804 | | | 0.00 | 0 | 1,868,300,000 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 1,868,300,000 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 1,868,300,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 4.95000 | 141.96332 | 4.95000 | 141.83901 | | | 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 | 140.24855 | 100.00000 | 139.04305 | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 140.24855 | 100.00000 | 139.04305 | | | 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 | | | 3.60000 | 201.30889 | 3.60000 | 201.15526 | | | 0.00 | 0 | 111,000,000 |
| Total SBSI14 SPOT | | | | | | | | | 0.00 | 0 | 111,000,000 |
| Total For SBSI14 | | | | | | | | | 0.00 | 0 | 111,000,000 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 62.44642 | 100.00000 | 61.98366 | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.70611 | | 100.60195 | | | 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 | | | | 100.70623 | | 100.60207 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 82.63494 | | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 5.65000 | 141.96060 | 5.65000 | 141.82814 | | | | 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 | 102.10447 | 6.50000 | 102.05055 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 101.26768 | | 101.19697 | | | | 0.00 | 0 | 0 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS04 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 9.00500 | 100.65025 | 8.94000 | 100.60488 | | | | 0.00 | 0 | 0 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 100.75206 | 8.75000 | 100.68218 | | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 101.91559 | | 101.84314 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 101.04530 | | 100.97215 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.33500 | 104.44244 | 9.27000 | 104.40187 | | | | 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 | | | | 102.15250 | | 102.07656 | | | | 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 | | | | 100.80130 | | 100.72788 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.82709 | | 100.75122 | | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.97000 | 100.45026 | 9.93000 | 100.48317 | | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.82709 | | 100.75122 | | | | 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 | | | | 100.81972 | | 100.74695 | | | | 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 | 31.66737 | 100.00000 | 31.43270 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.27000 | 103.16129 | 9.23500 | 103.13442 | | | | 0.00 | 0 | 256,271,100 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 256,271,100 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 256,271,100 |
| SLI4 On 15/08/2021 Spot Bond | | | | 102.00341 | | 101.92614 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | 101.90614 | | 101.83279 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/11/2021 Spot Bond | | | | 101.95780 | | 101.88237 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | 101.98912 | | 101.91243 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/11/2021 Spot Bond | | | | 102.00963 | | 101.93211 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | 102.15711 | | 102.07366 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/09/2019 Spot Bond | | | | 102.20032 | | 102.11512 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.93500 | 102.70018 | 8.87000 | 102.66477 | | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.48833 | | 100.40892 | | | | 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 | | | 11.06500 | 106.62183 | 11.01500 | 106.75243 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | 101.76936 | | 101.69449 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 101.81233 | | 101.74184 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 101.66658 | | 101.59619 | | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 101.70474 | | 101.63268 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 101.70660 | | 101.63284 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 101.75781 | | 101.68179 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | 101.73909 | | 101.66554 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 09/09/2019 Spot Bond | | | | 101.38925 | | 101.31032 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | 99.97538 | | 99.90123 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.62489 | | 100.55528 | | | | 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 | | | 9.85000 | 97.49921 | 9.81000 | 97.52691 | | | | 0.00 | 0 | 300,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SSN00: On 01/03/2017 Spot Bond | | | | 101.55144 | | 101.47510 | | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 26/03/2017 Spot Bond | | | | 100.87159 | | 100.79405 | | | | 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 | | | | 100.02609 | | 100.04740 | | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.64000 | 92.52029 | 9.60000 | 92.57534 | | | | 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 | | | 9.64000 | 92.52029 | 9.60000 | 92.57534 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 15/01/2020 Spot Bond | | | 9.30000 | 95.09620 | 9.30000 | 95.02459 | | | | 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 | | | | 101.07846 | | 101.00282 | | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 15/09/2017 Spot Bond | | | 8.61500 | 102.88979 | 8.55000 | 102.85699 | | | | 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 | | | 2.94000 | 119.32824 | 2.94500 | 119.20030 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------|
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN011: On 21/12/2018 Spot Bond | | | 9.61500 | 98.13128 | 9.61500 | 98.05536 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN012: On 26/08/2018 Spot Bond | | | 8.50000 | 101.49672 | 8.50000 | 101.42715 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN015: On 21/12/2026 Spot Bond | | | 10.76500 | 99.54138 | 10.69000 | 99.90193 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN017: On 28/02/2031 Spot Bond | | | 11.07000 | 74.22527 | 10.99500 | 74.57606 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021: On 21/01/2019 Spot Bond | | | | 100.17507 | | 100.10192 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN024: On 16/01/2019 Spot Bond | | | | 100.33520 | | 100.26496 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN026: On 25/09/2019 Spot Bond | | | | 100.85824 | | 100.78193 | | | | 0.00 | 320,000,000 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 320,000,000 | 0 |
| SSN027: On 16/10/2019 Spot Bond | | | | 95.02401 | | 94.94927 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN028: On 07/12/2023 Spot Bond | | | | 101.58108 | | 101.49433 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029: On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN030: On 17/03/2020 Spot Bond | | | | 101.06325 | | 100.98752 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN033: On 02/06/2020 Spot Bond | | | | 101.52574 | | 101.44938 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total SSN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | 0.00 | 0 | 0 |
| SSN034 On 17/11/2020 Spot Bond | | | | 101.91129 | | 101.83536 | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | 0.00 | 0 | 0 |
| SSN035 On 18/12/2020 Spot Bond | | | | 106.57950 | | 106.57950 | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | 0.00 | 0 | 0 |
| SSN036 On 01/06/2021 Spot Bond | | | | 101.63759 | | 101.55687 | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 26/01/2021 Spot Bond | | | 9.55000 | 100.10314 | 9.55000 | 100.02577 | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 16/08/2019 Spot Bond | | | | 101.79355 | | 101.72362 | | | 0.00 | 0 | 0 |
| Total SSN039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN039 | | | | | | | | | 0.00 | 0 | 0 |
| SSN039 On 11/10/2023 Spot Bond | | | | 100.43119 | | 100.35708 | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 9.76500 | 103.05007 | 9.71500 | 103.21182 | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 03/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.69500 | 98.98050 | 9.62000 | 99.32646 | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 101.69520 | | 101.62356 | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 101.76198 | | 101.68743 | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | 9.55500 | 102.79629 | 9.53000 | 102.77350 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A10 On 21/08/2018 Spot Bond | | | | 101.71040 | | 101.63647 | | | | 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 | | | | 101.78057 | | 101.70354 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.45500 | 107.46875 | 9.43000 | 107.46350 | | | | 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 | | | | 101.64397 | | 101.57299 | | | | 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 | | | | 101.71040 | | 101.63647 | | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A14 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | 101.77678 | | 101.69991 | | | | 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 | | | 9.55500 | 106.75970 | 9.53000 | 106.75371 | | | | 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 | | | | 101.73337 | | 101.66007 | | | | 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 | | | | 101.78098 | | 101.70560 | | | | 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 | | | 9.50500 | 104.97168 | 9.48000 | 104.96681 | | | | 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 | | | | 101.38942 | | 101.32009 | | | | 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 | | | | 100.92832 | | 100.86228 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2019 Spot Bond | | | | 100.57877 | | 100.50828 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 06/07/2018 Spot Bond | | | | 100.57883 | | 100.50841 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2020 Spot Bond | | | | 100.59105 | | 100.51909 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 28/04/2017 Spot Bond | | | | 100.00016 | | 99.93614 | | | | 0.00 | 0 | 0 |
| Total TFS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS138 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS138 On 27/05/2019 Spot Bond | | | | 101.53368 | | 101.46192 | | | | 0.00 | 0 | 2,489,583,400 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| TFS139 On 28/10/2019 Spot Bond | | | | 100.00017 | | 99.93333 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2021 Spot Bond | | | | 100.00014 | | 99.93089 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 17/11/2017 Spot Bond | | | | 101.67699 | | 101.61064 | | | | 0.00 | 0 | 0 |
| Total TFS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS143 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.51965 | | 100.45171 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 On 18/07/2017 Spot Bond | | | 7.83000 | 100.27947 | 7.83000 | 100.21723 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 100.40070 | | 100.33123 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | 7.39000 | 100.26429 | 7.39000 | 100.20544 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.29284 | | 100.22150 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A8 On 18/07/2017 Spot Bond | | | 7.16000 | 100.25633 | 7.16000 | 100.19925 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A9 On 18/10/2038 Spot Bond | | | | 100.30867 | | 100.23338 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/07/2017 Spot Bond | | | | 100.30738 | | 100.23241 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/10/2038 Spot Bond | | | | 100.33837 | | 100.25565 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/07/2017 Spot Bond | | | | 100.33418 | | 100.25251 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/10/2038 Spot Bond | | | | 100.46050 | | 100.34725 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/07/2017 Spot Bond | | | | 100.44608 | | 100.33644 | | | | 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 | | | | 100.28442 | | 100.21519 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.29477 | | 100.22295 | | | | 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 | 100.28365 | 8.73000 | 100.21267 | | | | 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 | | | | 100.14746 | | 100.07774 | | | | 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 | | | | 100.29283 | | 100.22149 | | | | 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 | | | 9.77000 | 98.16756 | 9.73500 | 98.13635 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.06392 | | 99.99425 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 100.29283 | | 100.22149 | | | | 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 | | | | 100.30931 | | 100.23385 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.30576 | | 100.23119 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.30447 | | 100.23022 | | | | 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 | | | | 100.33771 | | 100.25515 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.33642 | | 100.25418 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.32513 | | 100.24572 | | | | 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 | | | | 100.43803 | | 100.33038 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.43931 | | 100.33135 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 100.43290 | | 100.32654 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 101.67611 | | 101.60530 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | | 101.72382 | | 101.65094 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 9.50500 | 103.27987 | 9.48000 | 103.25731 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 101.69520 | | 101.62356 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/02/2048 Spot Bond | | | | 101.76198 | | 101.68743 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 9.41500 | 101.79900 | 9.39000 | 101.77790 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 101.68565 | | 101.61443 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | 101.76198 | | 101.68743 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/02/2048 Spot Bond | | | 9.52500 | 100.94438 | 9.50000 | 100.92271 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | | 101.84783 | | 101.76954 | | | | 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 | | | | 101.84783 | | 101.76954 | | | | 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 | | | | 101.84783 | | 101.76954 | | | | 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 | | | | 101.84783 | | 101.76954 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/08/2019 Spot Bond | | | | 102.00040 | | 101.91545 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 102.00040 | | 101.91545 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | 102.00040 | | 101.91545 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C3 On 21/02/2048 Spot Bond | | | | 101.99849 | | 101.91363 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C4 On 21/08/2019 Spot Bond | | | | 102.61951 | | 102.50745 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D1 On 21/02/2048 Spot Bond | | | | 102.61951 | | 102.50745 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D2 On 21/08/2019 Spot Bond | | | | 102.74724 | | 102.63557 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D3 On 21/02/2048 Spot Bond | | | | 102.60809 | | 102.49653 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A1 On 21/08/2018 Spot Bond | | | | 101.65130 | | 101.58158 | | | | 0.00 | 0 | 427,000,000 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 427,000,000 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 427,000,000 |
| TH13A2 On 21/08/2018 Spot Bond | | | | 101.69329 | | 101.62174 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A3 On 21/08/2050 Spot Bond | | | | 101.76190 | | 101.68736 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 9.65500 | 103.10187 | 9.63000 | 103.09623 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | 101.65321 | | 101.58340 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A6 On 21/08/2018 Spot Bond | | | | 101.91146 | | 101.84092 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | 101.26260 | | 101.18642 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 9.54500 | 104.47894 | 9.52000 | 104.47387 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A9 On 21/08/2018 Spot Bond | | | | 101.64397 | | 101.57299 | | | | 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 | | | | 101.84773 | | 101.76944 | | | | 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 | | | | 101.84964 | | 101.77127 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | 101.88105 | | 101.79956 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | 101.84314 | | 101.76334 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 25/07/2020 Spot Bond | | | | 101.84201 | | 101.76397 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 101.98120 | | 101.89708 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 101.99645 | | 101.91167 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 101.97578 | | 101.89008 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 102.01366 | | 101.92628 | | | | 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 | | | | 102.08602 | | 101.99733 | | | | 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 | | | | 102.60968 | | 102.49804 | | | | 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 | | | | 102.60968 | | 102.49804 | | | | 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 | | | | 102.63732 | | 102.52202 | | | | 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 | | | | 102.60902 | | 102.49500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D4 On 21/08/2020 Spot Bond | | | | 102.64773 | | 102.53442 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2017 Spot Bond | | | | 101.67746 | | 101.61034 | | | | 0.00 | 0 | 0 |
| Total TH14A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A2 On 21/11/2019 Spot Bond | | | | 101.82871 | | 101.75535 | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| TH14A3 On 21/11/2021 Spot Bond | | | | 101.88700 | | 101.81122 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A4 On 21/11/2021 Spot Bond | | | 9.61000 | 103.76850 | 9.57000 | 103.84117 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | 102.00988 | | 101.92902 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | 102.11058 | | 102.02555 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | 102.71409 | | 102.60399 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 100.28346 | | 100.21447 | | | | 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 | | | | 100.73612 | | 100.66490 | | | | 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 | 5.94567 | 101.06155 | 5.90120 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2039 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 | | | | 100.31738 | | 100.23990 | | | | 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 | | | | 100.35768 | | 100.27013 | | | | 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 | | | | 100.44922 | | 100.33877 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| Total THE9D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.57500 | 90.48306 | 9.55000 | 90.47512 | | | 0.00 | 0 | 170,000,000 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 170,000,000 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 170,000,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 16.99344 | 100.00000 | 16.89716 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | 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 | | | 8.50500 | 102.50000 | 8.44000 | 102.47869 | | | 0.00 | 0 | 22,067,618,178 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 22,067,618,178 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 22,067,618,178 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 58.91793 | 100.00000 | 58.52330 | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 9.42000 | 107.14711 | 9.38000 | 107.18881 | | | 0.00 | 0 | 42,905,850,000 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 42,905,850,000 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 42,905,850,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 18.93316 | 100.00000 | 18.80635 | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 5.72003 | 100.00000 | 5.67764 | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 10.08500 | 105.94880 | 10.03500 | 106.10953 | | | 0.00 | 0 | 23,717,700,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 23,717,700,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 23,717,700,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.43492 | 100.00000 | 13.34493 | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.64500 | 97.89493 | 10.57000 | 98.21046 | | | 0.00 | 0 | 26,880,000,000 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 26,880,000,000 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 26,880,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.72350 | 100.00000 | 13.63308 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| TN27 On 14/11/2027 Spot Bond | | | 10.63500 | 90.88574 | 10.56000 | 91.24773 | | | 2,127,000,000,000.00 | 200,000,000 | 11,155,000,000 |
| Total TN27 SPOT | | | | | | | | | 2,127,000,000,000.00 | 200,000,000 | 11,155,000,000 |
| Total For TN27 | | | | | | | | | 2,127,000,000,000.00 | 200,000,000 | 11,155,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.58998 | 100.00000 | 10.51906 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.21500 | 98.28185 | 11.14000 | 98.69526 | | | 13,458,000,000,000.00 | 1,200,000,000 | 9,100,000,000 |
| Total TN30 SPOT | | | | | | | | | 13,458,000,000,000.00 | 1,200,000,000 | 9,100,000,000 |
| Total For TN30 | | | | | | | | | 13,458,000,000,000.00 | 1,200,000,000 | 9,100,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 123.80728 | 8.00000 | 123.72727 | | | 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 | | | 11.47000 | 97.47162 | 11.39500 | 97.96211 | | | 0.00 | 0 | 4,000,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.30403 | 10.75000 | 103.21493 | | | 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 | | | | 101.72244 | | 101.65181 | | | 0.00 | 0 | 0 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 102.16956 | | 102.08561 | | | 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 | | | | 101.81976 | | 101.74671 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ6 On 15/04/2022 Spot Bond | | | | 102.48055 | | 102.38405 | | | 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 | | | | 101.87917 | | 101.80690 | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 101.92067 | | 101.84673 | | | 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 | | | | 101.98290 | | 101.90646 | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 104.96300 | 10.00000 | 104.88100 | | | 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 | | | | 100.60439 | | 100.53523 | | | 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 | | | | 100.60574 | | 100.53495 | | | 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 | | | | 100.36007 | | 100.28986 | | | 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 | | | | 101.47890 | | 101.40747 | | | 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 | | | 9.57000 | 101.37245 | 9.53000 | 101.42003 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 99.97323 | 10.00000 | 99.89298 | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 99.97390 | 9.75000 | 99.89564 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.97421 | 100.00000 | 9.89725 | | | 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 | | | | 101.14747 | | 101.07560 | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total TRA2A1 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For TRA2A1 | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| TRA2A On 14/12/2025 Spot Bond | | | | 101.19959 | | 101.12435 | | | 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 | | | 9.80500 | 100.80021 | 9.78000 | 100.79968 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2018 Spot Bond | | | | 101.14874 | | 101.07679 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total TRA2A4 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For TRA2A4 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| TRA2A On 14/12/2020 Spot Bond | | | | 101.19959 | | 101.12435 | | | 0.00 | 0 | 0 |
| Total TRA2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A5 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 9.60500 | 101.49898 | 9.58000 | 101.50016 | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2025 Spot Bond | | | | 101.28228 | | 101.20170 | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | 101.31407 | | 101.23143 | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2025 Spot Bond | | | | 101.44748 | | 101.35621 | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | 101.49826 | | 101.40370 | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2025 Spot Bond | | | | 101.82772 | | 101.71180 | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA2D On 14/12/2020 Spot Bond | | | | 101.82772 | | 101.71180 | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 101.20173 | | 101.12779 | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA3I On 14/06/2024 Spot Bond | | | 100.00000 | 8.70893 | 100.00000 | 8.64439 | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4I On 14/06/2024 Spot Bond | | | 100.00000 | 9.26985 | 100.00000 | 9.20116 | | | 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 | | | | 101.21246 | | 101.13640 | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2I On 14/06/2024 Spot Bond | | | 100.00000 | 9.60640 | 100.00000 | 9.53522 | | | 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 | | | | 101.21883 | | 101.14236 | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.88688 | 100.00000 | 9.81360 | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 101.39695 | | 101.30897 | | | 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 | 13.30853 | 100.00000 | 13.20991 | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 101.79034 | | 101.67687 | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAE21 On 14/06/2024 Spot Bond | | | 100.00000 | 17.06674 | 100.00000 | 16.94026 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE011 On 31/07/2019 Spot Bond | | | 100.00000 | 19.04436 | 100.00000 | 18.90629 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 4.38739 | 100.00000 | 4.35558 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 99.93385 | | 99.86771 | | | | 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 | | | | 99.62727 | | 99.56149 | | | | 0.00 | 0 | 0 |
| Total TSP203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP203 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP205 On 02/03/2017 Spot Bond | | | | 99.29584 | | 99.22770 | | | | 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 | | | | 98.98727 | | 98.92122 | | | | 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 | | | | 98.02592 | | 97.95862 | | | | 0.00 | 0 | 0 |
| Total TSP207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP207 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP209 On 11/05/2017 Spot Bond | | | | 97.73060 | | 97.66319 | | | | 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 | | | | 97.41089 | | 97.34335 | | | | 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 | | | | 97.10391 | | 97.03656 | | | | 0.00 | 0 | 0 |
| Total TSP211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP211 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP213 On 22/06/2017 Spot Bond | | | | 96.81365 | | 96.74681 | | | | 0.00 | 0 | 0 |
| Total TSP213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP213 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|---------------|
| TSP215 On 06/07/2017 Spot Bond | | | | 96.50019 | | 96.43332 | | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 20/07/2017 Spot Bond | | | | 102.21067 | | 102.14628 | | | | 0.00 | 0 | 0 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP218 On 03/08/2017 Spot Bond | | | | 95.89352 | | 95.82693 | | | | 0.00 | 0 | 0 |
| Total TSP218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP218 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP219 On 17/08/2017 Spot Bond | | | | 95.60869 | | 95.54249 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 21.90967 | 100.00000 | 21.75083 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF01 On 26/01/2020 Spot Bond | | | 100.00000 | 8.67555 | 100.00000 | 8.61126 | | 550,000,000,000,000.00 | | 65,500,000,000 | 28,000,000,000 | |
| Total TUHF01 SPOT | | | | | | | | 50,000,000,000,000.00 | | 65,500,000,000 | 28,000,000,000 | |
| Total For TUHF01 | | | | | | | | 50,000,000,000,000.00 | | 65,500,000,000 | 28,000,000,000 | |
| TWC19 On 15/02/2017 Spot Bond | | | | 101.67372 | | 101.60702 | | | | 0.00 | 0 | 0 |
| Total TWC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC193 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 17/02/2017 Spot Bond | | | | 101.62895 | | 101.56237 | | | | 0.00 | 0 | 0 |
| Total TWC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC195 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 20/02/2017 Spot Bond | | | | 101.53419 | | 101.46802 | | | | 0.00 | 0 | 0 |
| Total TWC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC197 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 27/02/2017 Spot Bond | | | | 101.37318 | | 101.30755 | | | | 0.00 | 0 | 0 |
| Total TWC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC201 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 07/04/2017 Spot Bond | | | | 100.45536 | | 100.39135 | | | | 0.00 | 0 | 0 |
| Total TWC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC203 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 20/04/2017 Spot Bond | | | | 100.23633 | | 100.17305 | | | | 0.00 | 0 | 0 |
| Total TWC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC205 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| TWC21 On 07/02/2017 Spot Bond | | | | 101.72230 | | 101.65772 | | | 0.00 | 0 | 0 |
| Total TWC210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC210 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/02/2017 Spot Bond | | | | 101.65772 | | 101.59313 | | | 0.00 | 0 | 0 |
| Total TWC211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC211 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 15/02/2017 Spot Bond | | | | 101.61651 | | 101.55185 | | | 0.00 | 0 | 0 |
| Total TWC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC212 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 24/02/2017 Spot Bond | | | | 101.35459 | | 101.29008 | | | 0.00 | 0 | 0 |
| Total TWC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC213 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 27/02/2017 Spot Bond | | | | 101.33478 | | 101.27020 | | | 0.00 | 0 | 0 |
| Total TWC215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC215 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 27/02/2017 Spot Bond | | | | 100.87279 | | 100.80893 | | | 0.00 | 0 | 0 |
| Total TWC216 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC216 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/04/2017 Spot Bond | | | | 100.36552 | | 100.30102 | | | 0.00 | 0 | 0 |
| Total TWC217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC217 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/04/2017 Spot Bond | | | | 100.30140 | | 100.23682 | | | 0.00 | 0 | 0 |
| Total TWC218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC218 | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 19/04/2017 Spot Bond | | | | 100.27987 | | 100.21529 | | | 0.00 | 0 | 0 |
| Total TWC219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC219 | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 21/04/2017 Spot Bond | | | | 100.25835 | | 100.19376 | | | 0.00 | 0 | 0 |
| Total TWC220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC220 | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 24/04/2017 Spot Bond | | | | 100.21529 | | 100.15070 | | | 0.00 | 0 | 0 |
| Total TWC221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC221 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.72000 | 107.65640 | 9.68000 | 107.70713 | | | 0.00 | 0 | 290,000,000 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 290,000,000 |
| Total For UG21 | | | | | | | | | 0.00 | 0 | 290,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|---------------|
| UG26 On 09/03/2026 Spot Bond | | | 10.71500 | 107.84934 | 10.64000 | 108.19707 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.01057 | 100.00000 | 7.95121 | | | | 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 | 7.72389 | 100.00000 | 7.66666 | | | | 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 | 7.95702 | 100.00000 | 7.89805 | | | | 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 | 8.31841 | 100.00000 | 8.25676 | | | | 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 | 8.86876 | 100.00000 | 8.80304 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.93185 | 100.00000 | 8.86566 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 9.00370 | 100.00000 | 8.93697 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10034 | 100.00000 | 0.09956 | | | 580,000,000,000,000.00 | 65,800,000,000 | 65,800,000,000 | |
| Total VJA08U SPOT | | | | | | | | | 580,000,000,000,000.00 | 65,800,000,000 | 65,800,000,000 | |
| Total For VJA08U | | | | | | | | | 580,000,000,000,000.00 | 65,800,000,000 | 65,800,000,000 | |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.83733 | 100.00000 | 7.77925 | | | | 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 | 7.63904 | 100.00000 | 7.58242 | | | | 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 | 7.76006 | 100.00000 | 7.70255 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|----------------------|----------------------|--------------------|
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.10468 | 100.00000 | 8.04463 | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.64461 | 100.00000 | 8.58055 | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.77425 | 100.00000 | 8.70922 | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.83137 | 100.00000 | 8.76591 | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10034 | 100.00000 | 0.09956 | | 420,000,000,000,000.00 | 4,200,000,000 | 4,200,000,000 | |
| Total VJB08U SPOT | | | | | | | | 420,000,000,000,000.00 | 4,200,000,000 | 4,200,000,000 | |
| Total For VJB08U | | | | | | | | 420,000,000,000,000.00 | 4,200,000,000 | 4,200,000,000 | |
| VKC17 On 06/03/2017 Spot Bond | | | | 103.42329 | | 103.35342 | | | 0.00 | 0 | 0 |
| Total VKC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC17 | | | | | | | | | 0.00 | 0 | 0 |
| VKC18 On 29/03/2017 Spot Bond | | | | 102.83943 | | 102.77073 | | | 0.00 | 0 | 0 |
| Total VKC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC18 | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 41.62829 | 100.00000 | 41.31981 | | | 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 | | | | 99.79310 | | 101.96288 | | | 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 | | | | 100.81298 | | 100.74075 | | | 0.00 | 100,000,000 | 100,076,600 |
| Total VKE05 SPOT | | | | | | | | | 0.00 | 100,000,000 | 100,076,600 |
| Total For VKE05 | | | | | | | | | 0.00 | 100,000,000 | 100,076,600 |
| VKE06 On 08/05/2018 Spot Bond | | | | 99.79620 | | 101.93444 | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 101.32222 | | 101.24866 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|------------------------|---------------|
| VKE08 On 29/03/2019 Spot Bond | | | | 100.81431 | | 100.73966 | | | | 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 | 7.55200 | 100.00000 | 7.49603 | | | | 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 | 7.40834 | 100.00000 | 7.35344 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.01911 | 100.00000 | 8.95227 | | | | 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 | 4.76172 | 100.00000 | 4.72643 | | | | 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 | 8.69066 | 100.00000 | 8.62627 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.77558 | 100.00000 | 8.71055 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.72556 | 100.00000 | 8.66089 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10034 | 100.00000 | 0.09956 | | 702,500,000,000,000.00 | 137,025,000,000 | 137,025,000,000 | 137,025,000,000 | |
| Total VPA08U SPOT | | | | | | | | 12,500,000,000,000.00 | 137,025,000,000 | 137,025,000,000 | 137,025,000,000 | |
| Total For VPA08U | | | | | | | | 12,500,000,000,000.00 | 137,025,000,000 | 137,025,000,000 | 137,025,000,000 | |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.37876 | 100.00000 | 7.32408 | | | | 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 | 7.32347 | 100.00000 | 7.26921 | | | | 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 | 9.21627 | 100.00000 | 9.14798 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.54800 | 100.00000 | 4.51429 | | | 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 | 8.41534 | 100.00000 | 8.35298 | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 24/07/2024 Spot Bond | | | 100.00000 | 8.56682 | 100.00000 | 8.50334 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.51389 | 100.00000 | 8.45081 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10034 | 100.00000 | 0.09956 | | 797,500,000,000,000.00 | 7,975,000,000 | 7,975,000,000 | |
| Total VPB08U SPOT | | | | | | | | 17,500,000,000,000.00 | 7,975,000,000 | 7,975,000,000 | |
| Total For VPB08U | | | | | | | | 17,500,000,000,000.00 | 7,975,000,000 | 7,975,000,000 | |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00134 | 100.00000 | 0.00133 | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2029 Spot Bond | | | 100.00000 | 10.44397 | 100.00000 | 10.36825 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.68500 | 244.71686 | 2.68000 | 244.56671 | | | 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 | | | 8.22000 | 101.79487 | 8.15500 | 101.74927 | | 32,262,288,372,000.00 | 3,924,852,600 | 3,924,852,600 | |
| Total WSP2 SPOT | | | | | | | | 12,262,288,372,000.00 | 3,924,852,600 | 3,924,852,600 | |
| Total For WSP2 | | | | | | | | 12,262,288,372,000.00 | 3,924,852,600 | 3,924,852,600 | |
| WSP2R On 28/05/2017 Spot Bond | | | 100.00000 | 78.96997 | 100.00000 | 78.48251 | | | 0.00 | 0 | 0 |
| Total WSP2R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2R203 | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.33000 | 102.93616 | 8.29500 | 102.94021 | | | 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 | | | 8.54500 | 102.83852 | 8.52000 | 102.83913 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| WSP5 On 28/05/2021 Spot Bond | | | 8.82000 | 102.18022 | 8.78000 | 102.24947 | | | 34,445,812,779,000.00 | 3,905,420,950 | 4,336,420,950 |
| Total WSP5 SPOT | | | | | | | | | 14,445,812,779,000.00 | 3,905,420,950 | 4,336,420,950 |
| Total For WSP5 | | | | | | | | | 14,445,812,779,000.00 | 3,905,420,950 | 4,336,420,950 |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 13.09006 | 100.00000 | 13.00239 | | | 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 | | | 7.71500 | 81.74336 | 7.68000 | 81.76567 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 81,375,564,716,577,000.00 | 534,168,335,650 | 227,204,141,947 |
| Total for SPOT : | | | | | | | | | 81,375,564,716,577,000.00 | 534,168,335,650 | 227,204,141,947 |
| Total Futures | | | | | | | | | 81,375,674,156,357,300.00 | 534,169,252,724 | 227,205,211,372 |
| Total Options | | | | | | | | | 0.00 | 0 | 41,345 |
| Grand Total: | | | | | | | | | 81,375,674,156,357,200.00 | 534,169,252,724 | 227,205,252,717 |