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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2016

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 04/08/2016 Bond Future | | | 131.52747 | 131.52747 | 131.48982 | 131.48982 | | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | | | 132.37868 | 132.37868 | 132.34286 | 132.34286 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 04/08/2016 Bond Future | 126.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 04/08/2016 Bond Future | 126.87 | Call | | | 4,619.82000 | 4.61982 | 4,657,470 | | 0.00 | 0 | 0 |
| EL28 On 04/08/2016 Bond Future | 126.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 04/08/2016 Bond Future | 126.88 | Call | | | 4,609.82000 | 4.60982 | 4,647,470 | | 0.00 | 0 | 0 |
| EL28 On 04/08/2016 Bond Future | 126.88 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 04/08/2016 Bond Future | 126.86 | Call | | | 4,629.82000 | 4.62982 | 4,667,470 | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | 132.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | 132.15 | Call | | | 192.86000 | 0.19286 | 228,680 | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | 132.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | 132.16 | Call | | | 182.86000 | 0.18286 | 218,680 | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | 132.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 03/11/2016 Bond Future | 132.17 | Call | | | 172.86000 | 0.17286 | 208,680 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 04/08/2016 | Bond Future | | | 11.00286 | 76.26467 | 11.00906 | 76.22729 | | | 0.00 | 0 | 8,932 |
| ES33 | On | 03/11/2016 | Bond Future | | | 11.09840 | 73.92762 | 11.10455 | 73.89109 | | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | | | 11.19070 | 75.41864 | 11.19720 | 75.38057 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 8,932 |
| ES33 | On | 04/08/2016 | Bond Future | 10.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.24 | Put | | | 4,868.23000 | 4.86823 | 4,830,850 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.25 | Put | | | 4,801.81000 | 4.80181 | 4,764,430 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/08/2016 | Bond Future | 10.26 | Put | | | 4,735.48000 | 4.73548 | 4,698,100 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.31 | Call | | | 1,204.54000 | 1.20454 | 1,241,070 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.29 | Call | | | 1,088.63000 | 1.08863 | 1,125,160 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.30 | Call | | | 1,146.62000 | 1.14662 | 1,183,150 | | 0.00 | 0 | 0 |
| ES33 | On | 03/11/2016 | Bond Future | 11.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Put | | | 3,628.51000 | 3.62851 | 3,590,440 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.61 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.61 | Put | | | 3,565.50000 | 3.56550 | 3,527,430 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Put | | | 3,691.60000 | 3.69160 | 3,653,530 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 8,932 |
| ES42 | On | 04/08/2016 | Bond Future | | | 11.15764 | 80.09912 | 11.16383 | 80.05725 | | | 0.00 | 0 | 7,270 |
| ES42 | On | 03/11/2016 | Bond Future | | | 11.25227 | 77.36544 | 11.25843 | 77.32441 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 7,270 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 7,270 |
| I2025 | On | 04/08/2016 | Bond Future | | | 127.43598 | 127.43598 | 127.40095 | 127.40095 | | | 0.00 | 0 | 3,004 |
| I2025 | On | 03/11/2016 | Bond Future | | | 129.87886 | 129.87886 | 129.84558 | 129.84558 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,004 |
| I2025 | On | 04/08/2016 | Bond Future | 123.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.85 | Call | | | 3,550.95000 | 3.55095 | 3,585,980 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.85 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.86 | Call | | | 3,540.95000 | 3.54095 | 3,575,980 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/08/2016 | Bond Future | 123.87 | Call | | | 3,530.95000 | 3.53095 | 3,565,980 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.23 | Call | | | 615.58000 | 0.61558 | 648,860 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.21 | Call | | | 635.58000 | 0.63558 | 668,860 | | 0.00 | 0 | 0 |

| 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 | 03/11/2016 | Bond Future | 129.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.22 | Call | | | 625.58000 | 0.62558 | 658,860 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,004 |
| I2033 | On | 04/08/2016 | Bond Future | | | 108.00472 | 108.00472 | 107.97512 | 107.97512 | | | 0.00 | 0 | 3,924 |
| I2033 | On | 03/11/2016 | Bond Future | | | 109.05229 | 109.05229 | 109.02420 | 109.02420 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 3,924 |
| I2033 | On | 04/08/2016 | Bond Future | 104.99 | Call | | | 2,985.12000 | 2.98512 | 3,014,720 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 104.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.00 | Call | | | 2,975.12000 | 2.97512 | 3,004,720 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.01 | Call | | | 2,965.12000 | 2.96512 | 2,994,720 | | 0.00 | 0 | 0 |
| I2033 | On | 04/08/2016 | Bond Future | 105.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Put | | | 145.80000 | 0.14580 | 117,710 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Put | | | 155.80000 | 0.15580 | 127,710 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Put | | | 135.80000 | 0.13580 | 107,710 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 3,924 |
| I2038 | On | 04/08/2016 | Bond Future | | | 134.30919 | 134.30919 | 134.27190 | 134.27190 | | | 0.00 | 0 | 22,289 |
| I2038 | On | 03/11/2016 | Bond Future | | | 136.88394 | 136.88394 | 136.84837 | 136.84837 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 22,289 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Call | | | 4,971.90000 | 4.97190 | 5,009,190 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Call | | | 4,961.90000 | 4.96190 | 4,999,190 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Call | | | 4,951.90000 | 4.95190 | 4,989,190 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Call | | | 528.37000 | 0.52837 | 563,940 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Call | | | 518.37000 | 0.51837 | 553,940 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Call | | | 538.37000 | 0.53837 | 573,940 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 22,289 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2046 | On | 04/08/2016 | Bond Future | | | 133.50530 | 133.50530 | 133.46813 | 133.46813 | | | 0.00 | 0 | 16,290 |
| I2046 | On | 03/11/2016 | Bond Future | | | 134.55364 | 134.55364 | 134.51827 | 134.51827 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,290 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Call | | | 4,468.13000 | 4.46813 | 4,505,300 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.01 | Call | | | 4,458.13000 | 4.45813 | 4,495,300 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.02 | Call | | | 4,448.13000 | 4.44813 | 4,485,300 | | 0.00 | 0 | 0 |
| I2046 | On | 04/08/2016 | Bond Future | 129.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.07 | Put | | | 2,551.73000 | 2.55173 | 2,516,360 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.08 | Put | | | 2,561.73000 | 2.56173 | 2,526,360 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/11/2016 | Bond Future | 137.09 | Put | | | 2,571.73000 | 2.57173 | 2,536,360 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,290 |
| I2050 | On | 04/08/2016 | Bond Future | | | 142.24162 | 142.24162 | 142.20149 | 142.20149 | | | 0.00 | 0 | 20,765 |
| I2050 | On | 03/11/2016 | Bond Future | | | 144.96847 | 144.96847 | 144.93012 | 144.93012 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 20,765 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Call | | | 3,081.49000 | 3.08149 | 3,121,620 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.13 | Call | | | 3,071.49000 | 3.07149 | 3,111,620 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.14 | Call | | | 3,061.49000 | 3.06149 | 3,101,620 | | 0.00 | 0 | 0 |
| I2050 | On | 04/08/2016 | Bond Future | 139.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.52 | Put | | | 4,589.88000 | 4.58988 | 4,551,530 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.53 | Put | | | 4,599.88000 | 4.59988 | 4,561,530 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/11/2016 | Bond Future | 149.54 | Put | | | 4,609.88000 | 4.60988 | 4,571,530 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 20,765 |
| R186 | On | 04/08/2016 | Bond Future | | | 9.50476 | 107.88133 | 9.54175 | 107.63059 | | 10.73 | 272,076,714.26 | 2,522 | 90,973 |
| R186 | On | 03/11/2016 | Bond Future | | | 9.56959 | 109.94070 | 9.60774 | 109.68740 | | 10.43 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 272,076,714.26 | 2,522 | 90,973 |
| R186 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 1,684.81000 | 1.68481 | 1,783,380 | 10.70 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 2,650.08000 | 2.65008 | 2,497,910 | 10.70 | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 2,339.97000 | 2.33997 | 2,463,820 | 10.79 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 1,946.75000 | 1.94675 | 1,819,860 | 10.79 | 0.00 | 0 | 5,635 |
| R186 | On | 04/08/2016 | Bond Future | 10.00 | Call | | | 4,010.37000 | 4.01037 | 4,181,660 | 11.03 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 10.00 | Put | | | 970.08000 | 0.97008 | 890,630 | 11.03 | 0.00 | 0 | 6,500 |
| R186 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 1,280.88000 | 1.28088 | 1,361,230 | 10.65 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 3,280.69000 | 3.28069 | 3,110,300 | 10.65 | 0.00 | 0 | 1,000 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 200.70000 | 0.20070 | 217,650 | 10.42 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 7,656.43000 | 7.65643 | 7,422,640 | 10.42 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 206.61000 | 0.20661 | 224,010 | 10.42 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 7,588.16000 | 7.58816 | 7,354,820 | 10.42 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 212.90000 | 0.21290 | 230,770 | 10.42 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 7,520.33000 | 7.52033 | 7,287,460 | 10.42 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Call | | | 1,414.89000 | 1.41489 | 1,484,590 | 10.27 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Put | | | 5,759.87000 | 5.75987 | 5,576,270 | 10.27 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Call | | | 1,374.89000 | 1.37489 | 1,443,080 | 10.26 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Put | | | 5,860.02000 | 5.86002 | 5,674,910 | 10.26 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Call | | | 1,394.79000 | 1.39479 | 1,463,730 | 10.27 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Put | | | 5,809.81000 | 5.80981 | 5,625,450 | 10.27 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 18,135 |
| Total For R186 | | | | | | | | | | | | 272,076,714.26 | 2,522 | 109,108 |
| R197 | On | 04/08/2016 | Bond Future | | | 298.56783 | 298.56783 | 299.25043 | 299.25043 | | | 0.00 | 0 | 1,878 |
| R197 | On | 03/11/2016 | Bond Future | | | 304.29104 | 304.29104 | 304.99262 | 304.99262 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,878 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Call | | | 5,290.43000 | 5.29043 | 4,607,830 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.97 | Call | | | 5,280.43000 | 5.28043 | 4,597,830 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.97 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Call | | | 5,270.43000 | 5.27043 | 4,587,830 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Call | | | 1,432.62000 | 1.43262 | 731,040 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.57 | Call | | | 1,422.62000 | 1.42262 | 721,040 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.57 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Call | | | 1,412.62000 | 1.41262 | 711,040 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,878 |
| R202 | On | 04/08/2016 | Bond Future | | | 249.59536 | 249.59536 | 249.52605 | 249.52605 | | 8.51 | 0.00 | 0 | 37,089 |
| R202 | On | 03/11/2016 | Bond Future | | | 254.37981 | 254.37981 | 254.31393 | 254.31393 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 37,089 |

| 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 | 04/08/2016 | Bond Future | 243.26 | Put | | | 1,663.38000 | 1.66338 | 1,623,920 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Call | | | 7,943.94000 | 7.94394 | 7,973,860 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Put | | | 1,657.89000 | 1.65789 | 1,618,500 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Call | | | 7,936.68000 | 7.93668 | 7,966,570 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Put | | | 1,660.63000 | 1.66063 | 1,621,210 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Call | | | 7,929.43000 | 7.92943 | 7,959,280 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Call | | | 463.93000 | 0.46393 | 529,810 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.86 | Call | | | 453.93000 | 0.45393 | 519,810 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.87 | Call | | | 443.93000 | 0.44393 | 509,810 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 37,089 |
| R2023 | On | 04/08/2016 | Bond Future | | | 9.24147 | 96.21254 | 9.29962 | 95.94459 | | 8.00 | 0.00 | 0 | 6,473 |
| R2023 | On | 03/11/2016 | Bond Future | | | 9.31438 | 94.11754 | 9.37507 | 93.84641 | | 8.03 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | | | 9.37910 | 96.01546 | 9.44331 | 95.73784 | | 7.74 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 6,473 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Call | | | 120.73000 | 0.12073 | 139,860 | 7.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Put | | | 5,158.91000 | 5.15891 | 4,910,090 | 7.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Call | | | 124.40000 | 0.12440 | 144,040 | 7.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Put | | | 5,113.46000 | 5.11346 | 4,865,150 | 7.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Call | | | 128.30000 | 0.12830 | 148,460 | 7.74 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Put | | | 5,068.27000 | 5.06827 | 4,820,480 | 7.74 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Put | | | 1,384.89000 | 1.38489 | 1,281,140 | 8.21 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Call | | | 2,978.22000 | 2.97822 | 3,146,460 | 8.22 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Put | | | 1,368.56000 | 1.36856 | 1,265,670 | 8.22 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Call | | | 3,005.89000 | 3.00589 | 3,174,990 | 8.22 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Put | | | 1,352.62000 | 1.35262 | 1,250,590 | 8.22 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Call | | | 2,950.91000 | 2.95091 | 3,118,290 | 8.21 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 4,009.77000 | 4.00977 | 3,827,250 | 7.63 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 1,419.95000 | 1.41995 | 1,515,770 | 7.64 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 3,980.37000 | 3.98037 | 3,798,570 | 7.64 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 1,389.56000 | 1.38956 | 1,483,930 | 7.63 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 4,039.31000 | 4.03931 | 3,856,060 | 7.63 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 1,404.70000 | 1.40470 | 1,499,800 | 7.63 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 6,473 |
| R203 | On | 04/08/2016 | Bond Future | | | 8.11377 | 103.44536 | 8.18699 | 103.36976 | | 1.31 | 0.00 | 0 | 58,097 |
| R203 | On | 03/11/2016 | Bond Future | | | 8.20720 | 101.24784 | 8.30000 | 101.17288 | | 1.12 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 02/02/2017 | Bond Future | | | 8.25274 | 103.28965 | 8.38773 | 103.21209 | | 0.81 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 58,097 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Call | | | 13.18000 | 0.01318 | 17,170 | 1.26 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Put | | | 997.55000 | 0.99755 | 925,940 | 1.26 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Call | | | 13.73000 | 0.01373 | 17,860 | 1.26 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Put | | | 987.63000 | 0.98763 | 916,160 | 1.26 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Call | | | 14.36000 | 0.01436 | 18,640 | 1.26 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Put | | | 977.79000 | 0.97779 | 906,470 | 1.26 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Call | | | 582.86000 | 0.58286 | 636,290 | 1.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Put | | | 148.46000 | 0.14846 | 126,930 | 1.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Call | | | 588.76000 | 0.58876 | 642,430 | 1.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Put | | | 146.34000 | 0.14634 | 125,050 | 1.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Call | | | 594.68000 | 0.59468 | 648,600 | 1.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Put | | | 144.24000 | 0.14424 | 123,200 | 1.17 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 120.55000 | 0.12055 | 143,570 | 0.79 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 516.85000 | 0.51685 | 462,310 | 0.79 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 122.19000 | 0.12219 | 145,430 | 0.79 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 512.71000 | 0.51271 | 458,390 | 0.79 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 124.14000 | 0.12414 | 147,620 | 0.79 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 508.87000 | 0.50887 | 454,790 | 0.79 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 58,097 |
| R2030 | On | 04/08/2016 | Bond Future | | | 9.90732 | 86.19291 | 9.92356 | 86.08570 | | | 0.00 | 0 | 25,310 |
| R2030 | On | 03/11/2016 | Bond Future | | | 9.97113 | 87.83840 | 9.98764 | 87.73093 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 25,310 |
| R2030 | On | 04/08/2016 | Bond Future | 10.17 | Call | | | 1,603.90000 | 1.60390 | 1,711,110 | | 0.00 | 0 | 0 |
| R2030 | On | 04/08/2016 | Bond Future | 10.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.33 | Put | | | 4,431.95000 | 4.43195 | 4,324,480 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.34 | Put | | | 4,362.18000 | 4.36218 | 4,254,710 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/11/2016 | Bond Future | 9.35 | Put | | | 4,292.48000 | 4.29248 | 4,185,010 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 25,310 |
| R2032 | On | 04/08/2016 | Bond Future | | | 10.03567 | 89.00927 | 10.05186 | 88.89612 | | 14.24 | 0.00 | 0 | 7,753 |
| R2032 | On | 03/11/2016 | Bond Future | | | 10.10293 | 86.54921 | 10.11939 | 86.43574 | | 14.57 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | | | 10.16339 | 88.29488 | 10.18054 | 88.17814 | | 14.27 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 7,753 |

| 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 | 04/08/2016 | Bond Future | 8.99 | Call | | | 252.05000 | 0.25205 | 256,790 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 8,162.29000 | 8.16229 | 8,053,880 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 258.97000 | 0.25897 | 263,860 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 8,089.84000 | 8.08984 | 7,981,580 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 266.34000 | 0.26634 | 271,380 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 8,017.95000 | 8.01795 | 7,909,840 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Call | | | 4,020.52000 | 4.02052 | 4,075,410 | 14.78 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Put | | | 2,924.77000 | 2.92477 | 2,866,190 | 14.78 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Call | | | 4,058.06000 | 4.05806 | 4,113,320 | 14.79 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Put | | | 2,894.78000 | 2.89478 | 2,836,570 | 14.79 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Call | | | 4,095.78000 | 4.09578 | 4,151,390 | 14.80 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Put | | | 2,865.04000 | 2.86504 | 2,807,180 | 14.80 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 2,326.48000 | 2.32648 | 2,360,210 | 14.07 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 7,070.71000 | 7.07071 | 6,987,700 | 14.07 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 2,350.35000 | 2.35035 | 2,384,360 | 14.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 7,021.03000 | 7.02103 | 6,938,300 | 14.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 2,374.37000 | 2.37437 | 2,408,650 | 14.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 6,971.59000 | 6.97159 | 6,889,130 | 14.08 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 7,753 |
| R2035 | On | 04/08/2016 | Bond Future | | | 10.08187 | 93.88146 | 10.08258 | 93.87602 | | | 0.00 | 0 | 5,341 |
| R2035 | On | 03/11/2016 | Bond Future | | | 10.14775 | 91.17128 | 10.14824 | 91.16757 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 5,341 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Call | | | 2,161.78000 | 2.16178 | 2,167,220 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Call | | | 2,013.99000 | 2.01399 | 2,019,430 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Call | | | 2,087.93000 | 2.08793 | 2,093,370 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 4,385.58000 | 4.38558 | 4,381,870 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 4,548.81000 | 4.54881 | 4,545,100 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 4,467.14000 | 4.46714 | 4,463,430 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 5,341 |
| R2037 | On | 04/08/2016 | Bond Future | | | 10.13486 | 86.22583 | 10.14075 | 86.18110 | | 16.33 | 0.00 | 0 | 41,343 |
| R2037 | On | 03/11/2016 | Bond Future | | | 10.19636 | 87.87203 | 10.20220 | 87.82817 | | 15.98 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | | | 10.25227 | 85.38733 | 10.25842 | 85.34165 | | 16.44 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 41,343 |
| R2037 On 04/08/2016 Bond Future | 9.24 | Call | | | 455.16000 | 0.45516 | 452,310 | 15.99 | 0.00 | 0 | 0 |
| R2037 On 04/08/2016 Bond Future | 9.24 | Put | | | 7,751.63000 | 7.75163 | 7,704,050 | 15.99 | 0.00 | 0 | 0 |
| R2037 On 04/08/2016 Bond Future | 9.25 | Call | | | 466.68000 | 0.46668 | 463,830 | 15.99 | 0.00 | 0 | 0 |
| R2037 On 04/08/2016 Bond Future | 9.25 | Put | | | 7,676.85000 | 7.67685 | 7,629,270 | 15.99 | 0.00 | 0 | 0 |
| R2037 On 04/08/2016 Bond Future | 9.26 | Call | | | 478.41000 | 0.47841 | 475,560 | 15.99 | 0.00 | 0 | 0 |
| R2037 On 04/08/2016 Bond Future | 9.26 | Put | | | 7,602.41000 | 7.60241 | 7,554,830 | 15.99 | 0.00 | 0 | 0 |
| R2037 On 03/11/2016 Bond Future | 10.36 | Put | | | 3,295.57000 | 3.29557 | 3,265,440 | 16.28 | 0.00 | 0 | 0 |
| R2037 On 03/11/2016 Bond Future | 10.37 | Call | | | 4,507.79000 | 4.50779 | 4,521,650 | 16.29 | 0.00 | 0 | 0 |
| R2037 On 03/11/2016 Bond Future | 10.37 | Put | | | 3,262.80000 | 3.26280 | 3,232,800 | 16.29 | 0.00 | 0 | 0 |
| R2037 On 03/11/2016 Bond Future | 10.35 | Call | | | 4,426.74000 | 4.42674 | 4,440,330 | 16.27 | 0.00 | 0 | 0 |
| R2037 On 03/11/2016 Bond Future | 10.35 | Put | | | 3,328.62000 | 3.32862 | 3,298,350 | 16.27 | 0.00 | 0 | 0 |
| R2037 On 03/11/2016 Bond Future | 10.36 | Call | | | 4,467.18000 | 4.46718 | 4,480,910 | 16.28 | 0.00 | 0 | 0 |
| R2037 On 02/02/2017 Bond Future | 9.66 | Call | | | 2,836.75000 | 2.83675 | 2,845,380 | 16.29 | 0.00 | 0 | 0 |
| R2037 On 02/02/2017 Bond Future | 9.66 | Put | | | 7,470.74000 | 7.47074 | 7,433,690 | 16.29 | 0.00 | 0 | 0 |
| R2037 On 02/02/2017 Bond Future | 9.67 | Call | | | 2,864.45000 | 2.86445 | 2,873,170 | 16.29 | 0.00 | 0 | 0 |
| R2037 On 02/02/2017 Bond Future | 9.67 | Put | | | 7,417.76000 | 7.41776 | 7,380,800 | 16.29 | 0.00 | 0 | 0 |
| R2037 On 02/02/2017 Bond Future | 9.68 | Call | | | 2,892.03000 | 2.89203 | 2,900,840 | 16.30 | 0.00 | 0 | 0 |
| R2037 On 02/02/2017 Bond Future | 9.68 | Put | | | 7,364.78000 | 7.36478 | 7,327,910 | 16.30 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 41,343 |
| R204 On 04/08/2016 Bond Future | | | 8.53105 | 99.96104 | 8.60362 | 99.80972 | | 3.14 | 0.00 | 0 | 34,925 |
| R204 On 03/11/2016 Bond Future | | | 8.61930 | 101.86916 | 8.70006 | 101.71702 | | 2.80 | 0.00 | 0 | 0 |
| R204 On 02/02/2017 Bond Future | | | 8.68456 | 99.88097 | 8.77770 | 99.72467 | | 2.58 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 34,925 |
| R204 On 04/08/2016 Bond Future | 7.74 | Call | | | 67.05000 | 0.06705 | 82,030 | 3.05 | 0.00 | 0 | 0 |
| R204 On 04/08/2016 Bond Future | 7.74 | Put | | | 1,887.07000 | 1.88707 | 1,750,730 | 3.05 | 0.00 | 0 | 0 |
| R204 On 04/08/2016 Bond Future | 7.75 | Call | | | 69.34000 | 0.06934 | 84,740 | 3.05 | 0.00 | 0 | 0 |
| R204 On 04/08/2016 Bond Future | 7.75 | Put | | | 1,868.05000 | 1.86805 | 1,732,130 | 3.05 | 0.00 | 0 | 0 |
| R204 On 04/08/2016 Bond Future | 7.76 | Call | | | 71.62000 | 0.07162 | 87,430 | 3.05 | 0.00 | 0 | 0 |
| R204 On 04/08/2016 Bond Future | 7.76 | Put | | | 1,849.02000 | 1.84902 | 1,713,510 | 3.05 | 0.00 | 0 | 0 |
| R204 On 03/11/2016 Bond Future | 9.21 | Call | | | 1,366.44000 | 1.36644 | 1,470,800 | 2.91 | 0.00 | 0 | 0 |
| R204 On 03/11/2016 Bond Future | 9.21 | Put | | | 412.68000 | 0.41268 | 364,900 | 2.91 | 0.00 | 0 | 0 |
| R204 On 03/11/2016 Bond Future | 9.22 | Call | | | 1,379.34000 | 1.37934 | 1,484,190 | 2.92 | 0.00 | 0 | 0 |
| R204 On 03/11/2016 Bond Future | 9.22 | Put | | | 406.99000 | 0.40699 | 359,700 | 2.92 | 0.00 | 0 | 0 |
| R204 On 03/11/2016 Bond Future | 9.23 | Call | | | 1,392.53000 | 1.39253 | 1,497,870 | 2.92 | 0.00 | 0 | 0 |
| R204 On 03/11/2016 Bond Future | 9.23 | Put | | | 401.60000 | 0.40160 | 354,800 | 2.92 | 0.00 | 0 | 0 |
| R204 On 02/02/2017 Bond Future | 8.28 | Call | | | 496.54000 | 0.49654 | 551,990 | 2.52 | 0.00 | 0 | 0 |
| R204 On 02/02/2017 Bond Future | 8.28 | Put | | | 1,335.52000 | 1.33552 | 1,234,670 | 2.52 | 0.00 | 0 | 0 |
| R204 On 02/02/2017 Bond Future | 8.29 | Call | | | 502.70000 | 0.50270 | 558,620 | 2.53 | 0.00 | 0 | 0 |

| 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 | 8.29 | Put | | | 1,324.73000 | 1.32473 | 1,224,350 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 508.90000 | 0.50890 | 565,290 | 2.53 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 1,313.99000 | 1.31399 | 1,214,080 | 2.53 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 34,925 |
| R2040 | On | 04/08/2016 | Bond Future | | | 10.18987 | 89.69469 | 10.19577 | 89.64704 | | 16.95 | 0.00 | 0 | 812 |
| R2040 | On | 03/11/2016 | Bond Future | | | 10.25147 | 91.40705 | 10.25732 | 91.36032 | | 16.59 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 812 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 800.20000 | 0.80020 | 797,390 | 16.72 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 6,814.89000 | 6.81489 | 6,764,430 | 16.72 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 818.00000 | 0.81800 | 815,220 | 16.72 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 6,742.85000 | 6.74285 | 6,692,420 | 16.72 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 835.96000 | 0.83596 | 833,220 | 16.72 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 6,671.10000 | 6.67110 | 6,620,710 | 16.72 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 6,847.75000 | 6.84775 | 6,806,250 | 16.46 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Call | | | 2,237.19000 | 2.23719 | 2,242,210 | 16.45 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Put | | | 6,965.93000 | 6.96593 | 6,924,220 | 16.45 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Call | | | 2,264.85000 | 2.26485 | 2,269,970 | 16.46 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Put | | | 6,906.67000 | 6.90667 | 6,865,060 | 16.46 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 2,292.72000 | 2.29272 | 2,297,950 | 16.46 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 812 |
| R2044 | On | 04/08/2016 | Bond Future | | | 10.21347 | 86.83173 | 10.21935 | 86.78420 | | 17.60 | 0.00 | 0 | 20,486 |
| R2044 | On | 03/11/2016 | Bond Future | | | 10.27362 | 88.48941 | 10.27945 | 88.44278 | | 17.23 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | | | 10.32847 | 85.89208 | 10.33461 | 85.84347 | | 17.75 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 20,486 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 782.80000 | 0.78280 | 779,850 | 17.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 6,953.00000 | 6.95300 | 6,902,520 | 17.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 800.35000 | 0.80035 | 797,440 | 17.36 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 6,879.62000 | 6.87962 | 6,829,180 | 17.36 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 765.53000 | 0.76553 | 762,540 | 17.35 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 7,026.81000 | 7.02681 | 6,976,290 | 17.35 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Put | | | 3,575.03000 | 3.57503 | 3,542,790 | 17.38 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Call | | | 4,678.93000 | 4.67893 | 4,693,020 | 17.36 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Put | | | 3,646.18000 | 3.64618 | 3,613,640 | 17.36 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Call | | | 4,721.54000 | 4.72154 | 4,735,780 | 17.37 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Put | | | 3,610.58000 | 3.61058 | 3,578,190 | 17.37 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Call | | | 4,764.08000 | 4.76408 | 4,778,470 | 17.38 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,160.98000 | 3.16098 | 3,170,390 | 17.52 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 7,925.67000 | 7.92567 | 7,886,470 | 17.52 | 0.00 | 0 | 0 |

| 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 | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,191.13000 | 3.19113 | 3,200,650 | 17.53 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 7,869.02000 | 7.86902 | 7,829,930 | 17.53 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,221.17000 | 3.22117 | 3,230,790 | 17.53 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 7,812.40000 | 7.81240 | 7,773,410 | 17.53 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 20,486 |
| R2048 | On | 04/08/2016 | Bond Future | | | 10.20878 | 90.19512 | 10.21458 | 90.14747 | | 17.28 | 0.00 | 0 | 59,364 |
| R2048 | On | 03/11/2016 | Bond Future | | | 10.27087 | 87.47797 | 10.27663 | 87.43118 | | 17.76 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | | | 10.32857 | 89.24217 | 10.33463 | 89.19346 | | 17.42 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 59,364 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 453.87000 | 0.45387 | 450,450 | 16.94 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 8,983.71000 | 8.98371 | 8,932,640 | 16.94 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 430.85000 | 0.43085 | 427,460 | 16.93 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 9,155.33000 | 9.15533 | 9,104,290 | 16.93 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 442.24000 | 0.44224 | 438,840 | 16.93 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 9,069.31000 | 9.06931 | 9,018,260 | 16.93 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 4,606.23000 | 4.60623 | 4,619,670 | 17.87 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 3,854.05000 | 3.85405 | 3,820,700 | 17.87 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Call | | | 4,648.49000 | 4.64849 | 4,662,070 | 17.87 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Put | | | 3,816.45000 | 3.81645 | 3,783,240 | 17.87 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Call | | | 4,691.14000 | 4.69114 | 4,704,870 | 17.88 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Put | | | 3,779.39000 | 3.77939 | 3,746,330 | 17.88 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,222.20000 | 3.22220 | 3,231,450 | 17.19 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 8,073.48000 | 8.07348 | 8,034,020 | 17.19 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,253.07000 | 3.25307 | 3,262,420 | 17.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 8,015.73000 | 8.01573 | 7,976,370 | 17.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,283.81000 | 3.28381 | 3,293,260 | 17.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 7,958.01000 | 7.95801 | 7,918,750 | 17.20 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 59,364 |
| R207 | On | 04/08/2016 | Bond Future | | | 8.86822 | 95.80620 | 8.92828 | 95.63709 | | 4.63 | 0.00 | 0 | 76,765 |
| R207 | On | 02/02/2017 | Bond Future | | | 9.02523 | 95.96036 | 9.09638 | 95.78554 | | 4.19 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 76,765 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 85.11000 | 0.08511 | 99,680 | 4.49 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 2,769.58000 | 2.76958 | 2,615,040 | 4.49 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 87.89000 | 0.08789 | 102,870 | 4.49 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 2,743.27000 | 2.74327 | 2,589,140 | 4.49 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 90.75000 | 0.09075 | 106,130 | 4.49 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 2,717.04000 | 2.71704 | 2,563,310 | 4.49 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Call | | | 1,547.28000 | 1.54728 | 1,642,250 | 4.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Put | | | 1,195.61000 | 1.19561 | 1,115,760 | 4.24 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Call | | | 1,132.97000 | 1.13297 | 1,211,380 | 4.18 | 0.00 | 0 | 62 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Put | | | 1,591.76000 | 1.59176 | 1,495,350 | 4.18 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Call | | | 1,520.04000 | 1.52004 | 1,614,030 | 4.23 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Put | | | 1,217.24000 | 1.21724 | 1,136,410 | 4.23 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Call | | | 1,533.63000 | 1.53363 | 1,628,110 | 4.24 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Put | | | 1,206.39000 | 1.20639 | 1,126,050 | 4.24 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 62 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 76,827 |
| R208 | On | 04/08/2016 | Bond Future | | | 8.98989 | 94.07269 | 9.05936 | 93.82750 | | 6.05 | 5,173,997.95 | 55 | 48,790 |
| R208 | On | 03/11/2016 | Bond Future | | | 9.06719 | 92.46550 | 9.14073 | 92.21751 | | 5.96 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | | | 9.13174 | 94.33024 | 9.21079 | 94.07625 | | 5.67 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 5,173,997.95 | 55 | 48,790 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 76.05000 | 0.07605 | 92,120 | 5.83 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 3,940.26000 | 3.94026 | 3,711,140 | 5.83 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 78.50000 | 0.07850 | 95,030 | 5.83 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 3,905.67000 | 3.90567 | 3,677,010 | 5.83 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 81.14000 | 0.08114 | 98,140 | 5.83 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 3,871.28000 | 3.87128 | 3,643,090 | 5.83 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 2,362.68000 | 2.36268 | 2,524,540 | 6.12 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 898.22000 | 0.89822 | 812,090 | 6.12 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 2,384.60000 | 2.38460 | 2,547,240 | 6.12 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 887.14000 | 0.88714 | 801,790 | 6.12 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 2,341.07000 | 2.34107 | 2,502,140 | 6.12 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 909.63000 | 0.90963 | 822,710 | 6.12 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 2,889.10000 | 2.88910 | 2,722,400 | 5.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 1,014.33000 | 1.01433 | 1,102,320 | 5.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 2,867.66000 | 2.86766 | 2,701,660 | 5.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 1,025.85000 | 1.02585 | 1,114,530 | 5.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 2,846.32000 | 2.84632 | 2,681,010 | 5.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 1,002.90000 | 1.00290 | 1,090,190 | 5.60 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 5,173,997.95 | 55 | 48,790 |
| R209 | On | 04/08/2016 | Bond Future | | | 10.00208 | 70.24299 | 10.00786 | 70.20624 | | 16.30 | 0.00 | 0 | 54,894 |
| R209 | On | 03/11/2016 | Bond Future | | | 10.05938 | 68.43305 | 10.06510 | 68.39704 | | 16.76 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | | | 10.11039 | 69.81329 | 10.11640 | 69.77579 | | 16.51 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 54,894 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 479.04000 | 0.47904 | 476,910 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 5,643.18000 | 5.64318 | 5,604,300 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 490.77000 | 0.49077 | 488,650 | 15.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 5,583.86000 | 5.58386 | 5,544,990 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 502.80000 | 0.50280 | 500,700 | 15.96 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 5,524.94000 | 5.52494 | 5,486,090 | 15.96 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 1,051.99000 | 1.05199 | 1,051,760 | 16.12 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 3,722.85000 | 3.72285 | 3,685,870 | 16.12 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Call | | | 1,270.09000 | 1.27009 | 1,270,900 | 16.17 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Put | | | 3,271.37000 | 3.27137 | 3,235,430 | 16.17 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Call | | | 3,108.65000 | 3.10865 | 3,119,540 | 16.55 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Put | | | 1,351.16000 | 1.35116 | 1,325,300 | 16.55 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Call | | | 4,394.90000 | 4.39490 | 4,412,240 | 16.81 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Put | | | 786.66000 | 0.78666 | 767,250 | 16.81 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 694.65000 | 0.69465 | 693,030 | 16.02 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 4,734.39000 | 4.73439 | 4,696,020 | 16.02 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Call | | | 3,730.40000 | 3.73040 | 3,742,210 | 16.97 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Put | | | 2,581.86000 | 2.58186 | 2,557,660 | 16.97 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Call | | | 3,764.92000 | 3.76492 | 3,776,860 | 16.98 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Put | | | 2,555.13000 | 2.55513 | 2,531,060 | 16.98 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Call | | | 3,696.19000 | 3.69619 | 3,707,880 | 16.96 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Put | | | 2,609.00000 | 2.60900 | 2,584,680 | 16.96 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 2,333.24000 | 2.33324 | 2,340,390 | 16.29 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 6,080.76000 | 6.08076 | 6,050,410 | 16.29 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 2,356.55000 | 2.35655 | 2,363,790 | 16.29 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 6,036.38000 | 6.03638 | 6,006,120 | 16.29 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 2,310.06000 | 2.31006 | 2,317,140 | 16.28 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 6,125.36000 | 6.12536 | 6,094,940 | 16.28 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 11,998 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 66,892 |
| R210 | On | 04/08/2016 | Bond Future | | | 187.84024 | 187.84024 | 187.78893 | 187.78893 | | | 0.00 | 0 | 1,391 |
| R210 | On | 03/11/2016 | Bond Future | | | 189.15074 | 189.15074 | 189.10221 | 189.10221 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,391 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Call | | | 6,288.93000 | 6.28893 | 6,340,240 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.51 | Call | | | 6,278.93000 | 6.27893 | 6,330,240 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.52 | Call | | | 6,268.93000 | 6.26893 | 6,320,240 | | 0.00 | 0 | 0 |
| R210 | On | 04/08/2016 | Bond Future | 181.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Call | | | 192.21000 | 0.19221 | 240,740 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | Call | | | 182.21000 | 0.18221 | 230,740 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Call | | | 202.21000 | 0.20221 | 250,740 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,391 |
| R211 | On | 04/08/2016 | Bond Future | | | 139.73604 | 139.73604 | 139.79819 | 139.79819 | | | 0.00 | 0 | 64 |
| R211 | On | 03/11/2016 | Bond Future | | | 142.41473 | 142.41473 | 142.48077 | 142.48077 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 64 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Call | | | 2,728.19000 | 2.72819 | 2,666,040 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.08 | Call | | | 2,718.19000 | 2.71819 | 2,656,040 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.08 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.09 | Call | | | 2,708.19000 | 2.70819 | 2,646,040 | | 0.00 | 0 | 0 |
| R211 | On | 04/08/2016 | Bond Future | 137.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.74 | Call | | | 740.77000 | 0.74077 | 674,730 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.75 | Call | | | 730.77000 | 0.73077 | 664,730 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.76 | Call | | | 720.77000 | 0.72077 | 654,730 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 64 |
| R212 | On | 04/08/2016 | Bond Future | | | 145.67692 | 145.67692 | 145.63684 | 145.63684 | | | 0.00 | 0 | 4,287 |
| R212 | On | 03/11/2016 | Bond Future | | | 148.46950 | 148.46950 | 148.43151 | 148.43151 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,287 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Call | | | 3,216.84000 | 3.21684 | 3,256,920 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.43 | Call | | | 3,206.84000 | 3.20684 | 3,246,920 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.44 | Call | | | 3,196.84000 | 3.19684 | 3,236,920 | | 0.00 | 0 | 0 |
| R212 | On | 04/08/2016 | Bond Future | 142.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.12 | Call | | | 311.51000 | 0.31151 | 349,500 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.10 | Call | | | 331.51000 | 0.33151 | 369,500 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.11 | Call | | | 321.51000 | 0.32151 | 359,500 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,287 |
| R213 | On | 04/08/2016 | Bond Future | | | 9.93013 | 80.78519 | 9.94624 | 80.68273 | | 14.05 | 0.00 | 0 | 44,354 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 03/11/2016 | Bond Future | | | 9.99414 | 78.77620 | 10.01051 | 78.67340 | | 14.40 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | | | 10.05300 | 80.36478 | 10.07005 | 80.25906 | | 14.14 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 44,354 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 310.14000 | 0.31014 | 316,250 | 13.74 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 6,598.54000 | 6.59854 | 6,502,190 | 13.74 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 293.90000 | 0.29390 | 299,670 | 13.74 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 6,724.36000 | 6.72436 | 6,627,670 | 13.74 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 301.93000 | 0.30193 | 307,870 | 13.74 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 6,661.32000 | 6.66132 | 6,564,800 | 13.74 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Call | | | 3,677.53000 | 3.67753 | 3,727,570 | 14.73 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Put | | | 2,624.50000 | 2.62450 | 2,571,740 | 14.73 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Call | | | 3,711.90000 | 3.71190 | 3,762,270 | 14.73 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Put | | | 2,597.38000 | 2.59738 | 2,544,950 | 14.73 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Call | | | 3,746.63000 | 3.74663 | 3,797,320 | 14.74 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Put | | | 2,570.70000 | 2.57070 | 2,518,590 | 14.74 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 2,075.32000 | 2.07532 | 2,105,710 | 13.90 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 6,388.76000 | 6.38876 | 6,313,430 | 13.90 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 2,096.92000 | 2.09692 | 2,127,560 | 13.90 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 6,343.52000 | 6.34352 | 6,268,440 | 13.90 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 2,118.65000 | 2.11865 | 2,149,540 | 13.91 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 6,298.49000 | 6.29849 | 6,223,660 | 13.91 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 44,354 |
| R214 | On | 04/08/2016 | Bond Future | | | 10.12609 | 70.22959 | 10.13185 | 70.19205 | | 16.95 | 0.00 | 0 | 30,123 |
| R214 | On | 03/11/2016 | Bond Future | | | 10.18502 | 68.27276 | 10.19073 | 68.23591 | | 17.46 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | | | 10.23944 | 69.64961 | 10.24545 | 69.61119 | | 17.20 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 30,123 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Call | | | 44.39000 | 0.04439 | 43,390 | 16.47 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Put | | | 11,818.21000 | 11.81821 | 11,779,670 | 16.47 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 375.16000 | 0.37516 | 372,710 | 16.59 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 6,629.58000 | 6.62958 | 6,589,590 | 16.59 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 385.03000 | 0.38503 | 382,580 | 16.59 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 6,498.91000 | 6.49891 | 6,458,920 | 16.60 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 437.28000 | 0.43728 | 434,850 | 16.61 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 6,241.38000 | 6.24138 | 6,201,410 | 16.61 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 6,564.08000 | 6.56408 | 6,524,090 | 16.59 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Call | | | 2,792.69000 | 2.79269 | 2,801,070 | 17.21 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Put | | | 1,712.21000 | 1.71221 | 1,683,050 | 17.21 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Call | | | 7,211.33000 | 7.21133 | 7,239,030 | 17.83 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Put | | | 270.02000 | 0.27002 | 260,180 | 17.83 | 0.00 | 0 | 0 |

| 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 | 04/08/2016 | Bond Future | 9.26 | Call | | | 395.10000 | 0.39510 | 392,650 | 16.60 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Call | | | 3,763.02000 | 3.76302 | 3,774,460 | 17.76 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Put | | | 2,811.69000 | 2.81169 | 2,786,280 | 17.76 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 3,797.61000 | 3.79761 | 3,809,180 | 17.77 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 2,783.36000 | 2.78336 | 2,758,080 | 17.77 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Call | | | 3,728.56000 | 3.72856 | 3,739,880 | 17.75 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Put | | | 2,840.26000 | 2.84026 | 2,814,730 | 17.75 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 2,482.41000 | 2.48241 | 2,489,800 | 17.04 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 6,264.65000 | 6.26465 | 6,233,620 | 17.04 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 2,434.01000 | 2.43401 | 2,441,240 | 17.03 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 6,356.47000 | 6.35647 | 6,325,280 | 17.03 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 2,458.02000 | 2.45802 | 2,465,340 | 17.04 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 6,310.32000 | 6.31032 | 6,279,220 | 17.04 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 13,820 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 43,943 |
| Total for Bond | | | | | | | | | | | | 277,250,712.21 | 2,577 | 777,001 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | | | 495.89500 | 495.89500 | 495.20300 | 495.20300 | | | | 0.00 | 0 | 463 |
| GOVI On 03/11/2016 GOVI | | | 505.46300 | 505.46300 | 504.76800 | 504.76800 | | | | 0.00 | 0 | 146 |
| GOVI On 02/02/2017 GOVI | | | 515.65100 | 515.65100 | 514.93800 | 514.93800 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 609 |
| GOVI On 04/08/2016 GOVI | 520.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 520.99 | Put | | | 257,870.00000 | 25.78700 | 250,950,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.00 | Put | | | 257,970.00000 | 25.79700 | 251,050,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | 521.01 | Put | | | 258,070.00000 | 25.80700 | 251,150,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.11 | Call | | | 286,580.00000 | 28.65800 | 293,530,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.12 | Call | | | 286,480.00000 | 28.64800 | 293,430,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.13 | Call | | | 286,380.00000 | 28.63800 | 293,330,000 | | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.32 | Put | | | 183,820.00000 | 18.38200 | 176,690,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.33 | Put | | | 183,920.00000 | 18.39200 | 176,790,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | 533.34 | Put | | | 184,020.00000 | 18.40200 | 176,890,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 609 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total for GOVI | | | | | | | | | 0.00 | 0 | 609 |
| AL37 On 04/08/2016 Index Future | | | 479.73600 | 479.73600 | 478.61300 | 478.61300 | | | 0.00 | 0 | 22 |
| AL37 On 03/11/2016 Index Future | | | 488.99200 | 488.99200 | 487.85700 | 487.85700 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 22 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 22 |
| AL7T On 04/08/2016 Index Future | | | 546.57700 | 546.57700 | 545.36000 | 545.36000 | | | 0.00 | 0 | 10 |
| AL7T On 03/11/2016 Index Future | | | 557.12300 | 557.12300 | 555.89400 | 555.89400 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 10 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 10 |
| ALBI On 04/08/2016 Index Future | | | 496.57800 | 496.57800 | 495.91800 | 495.91800 | | | 0.00 | 0 | 617 |
| ALBI On 03/11/2016 Index Future | | | 506.16000 | 506.16000 | 505.49700 | 505.49700 | | | 0.00 | 0 | 0 |
| ALBI On 02/02/2017 Index Future | | | 516.36200 | 516.36200 | 515.68000 | 515.68000 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 617 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 617 |
| IGOV On 04/08/2016 Index Future | | | 246.98300 | 246.98300 | 247.05200 | 247.05200 | | | 0.00 | 0 | 1,033 |
| IGOV On 03/11/2016 Index Future | | | 251.76900 | 251.76900 | 251.84400 | 251.84400 | | | 0.00 | 0 | 23 |
| IGOV On 02/02/2017 Index Future | | | 256.86200 | 256.86200 | 256.93700 | 256.93700 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,056 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,056 |
| ILBI On 04/08/2016 Index Future | | | 670.01400 | 670.01400 | 670.24100 | 670.24100 | | | 0.00 | 0 | 157 |
| ILBI On 03/11/2016 Index Future | | | 682.80500 | 682.80500 | 683.03700 | 683.03700 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 157 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,862 |
| JIBAR f On 15/06/2016 Jibar Future | | | 7.43000 | 92.57000 | 7.43000 | 92.57000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/07/2016 Jibar Future | | | 7.48000 | 92.52000 | 7.49000 | 92.51000 | | | 0.00 | 0 | 0 |
| JIBAR f On 17/08/2016 Jibar Future | | | 7.61000 | 92.39000 | 7.61000 | 92.39000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/09/2016 Jibar Future | | | 7.66000 | 92.34000 | 7.65000 | 92.35000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/10/2016 Jibar Future | | | 7.80000 | 92.20000 | 7.57000 | 92.43000 | | | 0.00 | 0 | 0 |
| JIBAR f On 16/11/2016 Jibar Future | | | 7.83000 | 92.17000 | 7.57000 | 7.57000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 Jibar Future | | | 7.97000 | 92.03000 | 7.94000 | 92.06000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 8.16000 | 91.84000 | 8.13000 | 91.87000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 8.30000 | 91.70000 | 8.27000 | 91.73000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 8.40000 | 91.60000 | 8.37000 | 91.63000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 Jibar Future | | | 8.47000 | 91.53000 | 8.44000 | 91.56000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2018 Jibar Future | | | 8.53000 | 91.47000 | 8.49000 | 91.51000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR 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 Jibar | | | | | | | | | | 0.00 | 0 | 0 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 103.77816 | 103.77816 | 103.92510 | 103.92510 | | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 101.07357 | 101.07357 | 101.21770 | 101.21770 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 99.99781 | 99.99781 | 100.13620 | 100.13620 | | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 19/12/2016 Interest Rate Swap | | | 100.12198 | 100.12198 | 100.17365 | 100.17365 | | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 Interest Rate Swap | | | 100.17421 | 100.17421 | 100.24670 | 100.24670 | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.97176 | 99.97176 | 100.04269 | 100.04269 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On 18/12/2017 Interest Rate Swap | | | 100.68603 | 100.68603 | 100.77199 | 100.77199 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 100.17966 | 100.17966 | 100.28420 | 100.28420 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 Interest Rate Swap | | | 100.07425 | 100.07425 | 100.21461 | 100.21461 | | | | 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 | | | 101.28344 | 101.28344 | 101.38780 | 101.38780 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 100.81918 | 100.81918 | 100.93456 | 100.93456 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 100.32278 | 100.32278 | 100.44153 | 100.44153 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | | 277,250,712.21 | 2,577 | 779,472 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45371 | | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 11.91500 | 95.35894 | 11.91500 | 95.32896 | | | | 0.00 | 0 | 5,000,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91663 | | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 10.78500 | 96.16450 | 10.78500 | 96.13690 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 107.83500 | 10.00000 | 107.80700 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.95867 | | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.02140 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 10.57000 | 95.19368 | 10.57000 | 95.16704 | | | | 0.00 | 0 | 2,344,700,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 2,344,700,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 2,344,700,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 9.56473 | 100.00000 | 9.54156 | | | | 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 | 100.11719 | 10.84000 | 100.08848 | | | | 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 | 10.95354 | 100.00000 | 10.93184 | | | | 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 | 102.43465 | 11.37000 | 102.40387 | | | | 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 | 11.95599 | 100.00000 | 11.92703 | | | | 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 | 88.04368 | 11.81000 | 90.48224 | | | | 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 | 9.66756 | 100.00000 | 12.05398 | | | | 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 | 13.17152 | 100.00000 | 13.13962 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 16.17771 | 100.00000 | 16.15244 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total AB024U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74365 | | | 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 | | | 9.70000 | 101.08530 | 9.70000 | 101.05928 | | 7,760,000,000,000.00 | 800,000,000 | 400,000,000 | |
| Total AB09 SPOT | | | | | | | | 7,760,000,000,000.00 | 800,000,000 | 400,000,000 | |
| Total For AB09 | | | | | | | | 7,760,000,000,000.00 | 800,000,000 | 400,000,000 | |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.68000 | 121.67105 | 2.68000 | 281.59726 | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.09438 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.08175 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.64435 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.35716 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85934 | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.65024 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.49555 | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.08231 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.11108 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.50018 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN16 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.14254 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 12.51500 | 98.35281 | 12.51500 | 98.39506 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.47041 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.95051 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.09040 | | | | 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 | | | 9.58500 | 98.31276 | 9.58500 | 99.82289 | | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.74879 | | | | 0.00 | 0 | 0 |
| Total ABK3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.87706 | | | | 0.00 | 0 | 0 |
| Total ABK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.53035 | | | | 0.00 | 0 | 0 |
| Total ABK5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29891 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.02071 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 95.11819 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.73254 | | | | 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 | | | 5.66500 | 100.63726 | 5.66500 | 136.62398 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 5.66500 | 96.70313 | 5.66500 | 121.30829 | | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.16500 | 88.52174 | 6.16500 | 103.63399 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 6.69000 | 96.83773 | 6.69000 | 110.04942 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 04/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 91.69944 | | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.01000 | 183.36570 | 2.01000 | 183.27607 | | | | 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 | 186.54890 | 2.17000 | 186.45693 | | | | 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 | 196.83932 | 1.82000 | 196.74413 | | | | 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 | | | 9.09625 | 86.37017 | 9.09625 | 86.35610 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 9.09625 | 86.37017 | 9.09625 | 86.35610 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.03440 | | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94126 | | | | 0.00 | 0 | 0 |
| Total ABN48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN48 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN53 On 01/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.62000 | | | | 0.00 | 0 | 0 |
| Total ABN53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN53 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN54 On 14/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.36000 | | | | 0.00 | 0 | 0 |
| Total ABN54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN54 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27753 | | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87632 | | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN59 On 20/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.62000 | | | | 0.00 | 0 | 0 |
| Total ABN59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN59 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN60 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.42000 | | | | 0.00 | 0 | 0 |
| Total ABN60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN60 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 2.64000 | 95.68565 | 2.64000 | 117.45634 | | | | 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 | | | 2.48000 | 101.60774 | 2.48000 | 171.35249 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 2.36000 | 117.17244 | 2.36000 | 229.63152 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.86000 | | | | 0.00 | 0 | 0 |
| Total ABN66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN66 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 10.84500 | 87.20193 | 10.84500 | 87.17704 | | | | 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 | 101.95000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 109.76000 | | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.12589 | | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN73 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.83000 | | | | 0.00 | 0 | 0 |
| Total ABN73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN73 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 116.62000 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN75 On 07/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN75 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 110.12391 | 9.63000 | 110.09562 | | | | 0.00 | 0 | 0 |
| Total ABN76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN76 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN77 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 108.66000 | | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN78 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN78 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.88500 | 102.04447 | 10.88500 | 102.01493 | | | | 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 | | | 10.16000 | 88.16520 | 10.16000 | 88.14133 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN81 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 114.22000 | | | | 0.00 | 0 | 0 |
| Total ABN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN81 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN82 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 131.97000 | | | | 0.00 | 0 | 0 |
| Total ABN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN82 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN84 On 05/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN84 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 11.43000 | 98.80237 | 11.43000 | 98.77237 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN88 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.76000 | | | | 0.00 | 0 | 0 |
| Total ABN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN88 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.77282 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.73395 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 9.30000 | 102.74821 | 9.30000 | 102.72283 | | | | 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 | | | 10.63500 | 96.64197 | 10.63500 | 96.61462 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 10.42000 | 96.54909 | 10.42000 | 96.52244 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 10.86500 | 95.12578 | 10.86500 | 95.09843 | | | | 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 | | | 10.36500 | 96.58985 | 10.36500 | 96.56333 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 10.85500 | 95.36520 | 10.85500 | 95.33782 | | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 11.73000 | 92.84583 | 11.73000 | 92.81707 | | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 11.73000 | 93.55752 | 11.73000 | 93.52854 | | | | 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 |
| ABS6 On 01/06/2020 Spot Bond | | | 10.32000 | 92.98833 | 10.32000 | 92.96278 | | | | 0.00 | 0 | 1,040,000,000 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 1,040,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 11.64000 | 84.94999 | 11.64000 | 84.92388 | | | | 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 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.87000 | 219.77491 | 2.87000 | 278.31224 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 31/01/2017 Spot Bond | | | 1.90000 | 135.00150 | 1.90000 | 137.94545 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABSI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.16500 | 138.71683 | 2.16500 | 141.43343 | | | | 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 | 0.01694 | 100.00000 | 0.01689 | | | | 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 | 24.55268 | 100.00000 | 24.49320 | | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 79.33264 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL04L On 20/06/2016 Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | | 0.00 | 0 | 0 |
| Total ACL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL04U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.83942 | | | | 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 | 102.83942 | | | | 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 | 102.85421 | | | | 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 | 102.85421 | | | | 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 | 102.82464 | | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL099 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62496 | | | | 0.00 | 0 | 0 |

| Contract 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 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.66682 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.68362 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.64992 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57436 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 10.63000 | 99.90662 | 10.63000 | 99.87814 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL118 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL120 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL122 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL122 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL126 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.59291 | | | | 0.00 | 0 | 0 |
| Total ACL126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 245.06491 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 245.10889 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.60796 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.75911 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.84704 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.97836 | | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.29792 | | | | 0.00 | 0 | 0 |
| Total ACL143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL143 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.94858 | | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.61303 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.01117 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58294 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52388 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161On 20/03/2022 Spot Bond | | | 10.23000 | 101.77785 | 10.23000 | 101.75026 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.73024 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167On 20/06/2019 Spot Bond | | | 10.64500 | 101.99411 | 10.64500 | 101.96521 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57779 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16£ On 20/06/2017 Spot Bond | | | 1.75000 | 125.66680 | 1.75000 | 125.60626 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56598 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.60815 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17£ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.52380 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70080 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18£ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.30855 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18£ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.30355 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18£ On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.97592 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.59953 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54820 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.61966 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64157 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.64673 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.64673 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74305 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57436 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72956 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.69622 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74305 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.00702 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.67540 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.67540 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | 100.00000 | 0.00000 | 176.99140 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 178.25880 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47830 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.06352 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51024 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.54286 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.23235 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49169 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49002 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.59281 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31333 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.71345 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.70329 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.58604 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56075 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.92069 | | | | 0.00 | 2,400,000,000 | 1,200,000,000 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 2,400,000,000 | 1,200,000,000 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 2,400,000,000 | 1,200,000,000 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.52966 | | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89726 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.08218 | | | | 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 | 22.40918 | 100.00000 | 22.35489 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| ADCP1 On 03/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39413 | | | | 0.00 | 0 | 0 |
| Total ADCP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP11 | | | | | | | | | | 0.00 | 0 | 0 |
| AER011 On 18/11/2016 Spot Bond | | | 100.00000 | 81.05727 | 100.00000 | 80.87912 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 18.38377 | 100.00000 | 18.33924 | | | | 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 | 2.55804 | 100.00000 | 2.55177 | | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86574 | | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89410 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98853 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/10/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.83741 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84687 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08290 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03577 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.42122 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28048 | | | | 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 | 38.89337 | 100.00000 | 38.79308 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI:On 15/04/2020 Spot Bond | | | 100.00000 | 11.54861 | 100.00000 | 11.51883 | | | | 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 | 11.88616 | 100.00000 | 11.83959 | | | | 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 | 9.68015 | 100.00000 | 9.64222 | | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01:On 15/03/2019 Spot Bond | | | 10.16500 | 97.81565 | 10.16500 | 97.78929 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02:On 30/04/2023 Spot Bond | | | 10.98000 | 104.08551 | 10.98000 | 104.05511 | | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04:On 29/05/2024 Spot Bond | | | 10.58500 | 92.78253 | 10.58500 | 92.75624 | | | | 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 | 12.33346 | 100.00000 | 12.30615 | | | | 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 | | | 11.29000 | 90.89215 | 11.29000 | 90.86473 | | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01:On 30/04/2028 Spot Bond | | | 2.73000 | 174.76086 | 2.73000 | 174.67205 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.82566 | | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35228 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44192 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35036 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 41.93002 | 100.00000 | 41.82732 | | | | 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 | 29.44712 | 100.00000 | 29.37578 | | | | 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 | 8.69474 | 100.00000 | 8.67368 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 8.69474 | 100.00000 | 8.67368 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 3.83383 | 100.00000 | 3.82334 | | | | 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 | 0.04795 | 100.00000 | 0.04790 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN002 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN001 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89999 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40564 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN009 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.52387 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44862 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN013 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN015 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN016 On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.16000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN017 On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 115.28642 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN021 On 07/12/2033 Spot Bond | | | 2.61000 | 139.09885 | 2.61000 | 249.35307 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN023 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN024 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN025 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90782 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 87.81530 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.32498 | | | | 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 | | | 2.62500 | 175.07247 | 2.62500 | 221.70472 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.41577 | | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 24/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40900 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For ASN052 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| ASN05: On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.94664 | | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85887 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81402 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN058 On 28/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.65458 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN059 On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.51628 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN061 On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.94476 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN062 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 |
| ASN064 On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.79369 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN066 On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55220 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN068 On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35211 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN069 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN070 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN070 On 30/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07765 | | | | 0.00 | 0 | 0 |
| Total ASN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN072 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN072 On 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 85.35834 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN073 On 02/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08670 | | | | 0.00 | 0 | 0 |
| Total ASN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN074 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN074 On 23/07/2018 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 ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN077 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79482 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN078 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.54044 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN080 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80481 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 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 |
| ASN082 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16830 | | | | 0.00 | 0 | 67,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 67,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 67,000,000 |
| ASN083 On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.21758 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN084 On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33294 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN086 On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN087 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 |
| ASN088 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09736 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN090 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 |
| ASN091 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82297 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN092 On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN094 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.33440 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN096 On 17/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13190 | | | | 0.00 | 0 | 0 |
| Total ASN098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN098 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN098 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 60.23828 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.75565 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58280 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 08/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.90060 | | | | 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 |
| ASN116 On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76712 | | | | 0.00 | 0 | 0 |
| Total ASN118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN118 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119 On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61680 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN120 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.01203 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.55340 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.97566 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.98783 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.97610 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.99654 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.97995 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.59412 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 70.45506 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN136 On 31/01/2022 Spot Bond | | | 2.89500 | 136.04321 | 2.89500 | 136.16622 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN137 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.92248 | | | | 0.00 | 0 | 0 |
| Total ASN138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN138 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN138 On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN140 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 70.44542 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN141 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83760 | | | | 0.00 | 0 | 0 |
| Total ASN142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN142 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN142 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.66558 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN143 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 |
| ASN144 On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 6,836,005,600 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 6,836,005,600 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 6,836,005,600 |
| ASN145 On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.48366 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN146 On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.48366 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.46476 | | | | 0.00 | 0 | 0 |
| Total ASN148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN148 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35U On 20/12/2016 Spot Bond | | | 100.00000 | 69.19272 | 100.00000 | 69.03958 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38U On 20/12/2017 Spot Bond | | | 100.00000 | 31.90091 | 100.00000 | 31.82363 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39U On 20/12/2017 Spot Bond | | | 100.00000 | 31.99344 | 100.00000 | 31.91592 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40U On 20/12/2017 Spot Bond | | | 100.00000 | 31.57708 | 100.00000 | 31.50058 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 66.16085 | 100.00000 | 66.00056 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN49I On 19/09/2016 Spot Bond | | | 100.00000 | 95.10746 | 100.00000 | 94.86667 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 31.80645 | 100.00000 | 31.72939 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN55I On 29/12/2016 Spot Bond | | | 100.00000 | 62.92953 | 100.00000 | 62.77708 | | | | 0.00 | 0 | 0 |
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN56I On 29/06/2016 Spot Bond | | | 100.00000 | 92.71956 | 100.00000 | 92.48891 | | | | 0.00 | 0 | 0 |
| Total ASN56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN56U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 2.63632 | 100.00000 | 2.62994 | | | | 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 | 23.27070 | 100.00000 | 23.21370 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.56266 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38307 | | | | 0.00 | 0 | 3,000,000,000 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| BAW11 On 01/10/2018 Spot Bond | | | 10.04000 | 100.90200 | 10.04000 | 100.87500 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15297 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52429 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.20100 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 11.48500 | 97.80062 | 11.48500 | 97.77079 | | | | 0.00 | 0 | 6,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 11.09500 | 93.93009 | 11.09500 | 93.90254 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.49527 | 9.30000 | 101.47021 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.25376 | | | | 0.00 | 0 | 1,491,400,000 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 1,491,400,000 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 1,491,400,000 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 36.05644 | 100.00000 | 35.96813 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.71786 | | | | 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 | | | 9.85000 | 101.49986 | 9.85000 | 101.47321 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74067 | | | | 0.00 | 0 | 0 |
| Total BAYA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.68502 | 100.44312 | 12.68502 | 100.39553 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA15 On 30/06/2016 Spot Bond | | | 11.06000 | 101.74182 | 11.06000 | 101.71277 | | | | 0.00 | 0 | 0 |
| Total BAYA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA16 On 30/09/2016 Spot Bond | | | 10.95460 | 100.87672 | 10.95460 | 101.36939 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.93949 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78865 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78865 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA20 On 30/06/2017 Spot Bond | | | 12.69135 | 99.33911 | 12.69135 | 100.24904 | | | | 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 | | | 12.62500 | 100.07888 | 12.62500 | 100.04472 | | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62572 | | | | 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 | | | 12.55000 | 87.27272 | 12.55000 | 98.62419 | | | | 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 |
| BAYA30 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67580 | | | | 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 | | | 12.51500 | 82.33081 | 12.51500 | 100.56880 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63241 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66822 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66822 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.70347 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66857 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.83427 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66857 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61879 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61879 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66869 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41774 | | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA50 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.56017 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.79049 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/12/2016 Spot Bond | | | 15.94788 | 101.92954 | 15.94788 | 101.86997 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/03/2017 Spot Bond | | | 14.87037 | 101.73321 | 14.87037 | 101.75336 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.13388 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.13370 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.13379 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.20502 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.88339 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC10 On 31/12/2016 Spot Bond | | | 100.00000 | 65.72529 | 100.00000 | 65.60060 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD10 On 30/06/2035 Spot Bond | | | 100.00000 | 21.33617 | 100.00000 | 21.28391 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD20 On 30/06/2035 Spot Bond | | | 100.00000 | 19.41831 | 100.00000 | 19.37076 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD30 On 30/06/2035 Spot Bond | | | 100.00000 | 11.98661 | 100.00000 | 11.95726 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD40 On 30/06/2035 Spot Bond | | | 100.00000 | 11.99844 | 100.00000 | 11.96937 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD50 On 30/06/2035 Spot Bond | | | 100.00000 | 14.49238 | 100.00000 | 14.45689 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 12.55741 | 100.00000 | 12.52665 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC103L On 12/08/2016 Spot Bond | | | 100.00000 | 85.36284 | 100.00000 | 85.17144 | | | | 0.00 | 0 | 0 |
| Total BC103U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC103U | | | | | | | | | | 0.00 | 0 | 0 |
| BC104L On 24/05/2016 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0 |
| Total BC104U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC104U | | | | | | | | | | 0.00 | 0 | 0 |
| BC105L On 02/09/2016 Spot Bond | | | 100.00000 | 81.57672 | 100.00000 | 81.40204 | | | | 0.00 | 0 | 0 |
| Total BC105U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC105U | | | | | | | | | | 0.00 | 0 | 0 |
| BC106L On 03/06/2016 Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 97.07447 | | | | 0.00 | 0 | 0 |
| Total BC106U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC106U | | | | | | | | | | 0.00 | 0 | 0 |
| BC107L On 29/07/2016 Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | | 0.00 | 0 | 0 |
| Total BC107U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC107U | | | | | | | | | | 0.00 | 0 | 0 |
| BC108L On 28/10/2016 Spot Bond | | | 100.00000 | 82.82686 | 100.00000 | 82.58035 | | | | 0.00 | 0 | 0 |
| Total BC108U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC108U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73673 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04507 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ08 On 14/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15864 | | | | 0.00 | 0 | 0 |
| Total BCJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 12.53681 | 100.00000 | 12.50644 | | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 12.53681 | 100.00000 | 12.50644 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 1.98000 | 103.53423 | 1.98000 | 192.56330 | | | | 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 | | | 9.50000 | 85.11418 | 9.50000 | 148.38607 | | | | 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 | | | 9.50000 | 86.43600 | 9.50000 | 148.96401 | | | | 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 | | | 9.88500 | 88.59108 | 9.88500 | 88.56772 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 9.26500 | 97.53186 | 9.26500 | 97.50786 | | | | 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 | 8.60443 | 100.00000 | 8.58359 | | | | 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 | 7.44603 | 100.00000 | 7.42799 | | | | 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 | 7.44603 | 100.00000 | 7.42799 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2U On 21/11/2032 Spot Bond | | | 100.00000 | 7.89931 | 100.00000 | 7.88018 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2U On 21/11/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2U On 21/11/2032 Spot Bond | | | 100.00000 | 10.56867 | 100.00000 | 10.54306 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2I On 21/11/2032 Spot Bond | | | 100.00000 | 14.59788 | 100.00000 | 14.56252 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.77567 | | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.93876 | | | | 0.00 | 0 | 0 |
| Total BG22A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22B On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83183 | | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87499 | | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22D On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.99530 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22Y On 21/07/2016 Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 86.08491 | | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48926 | | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88389 | | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50005 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG32A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.53238 | | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | | | | 0.00 | 0 | 0 |
| BG32C On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57544 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 84.45476 | 100.00000 | 84.25926 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 84.45476 | 100.00000 | 84.25926 | | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64610 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67430 | | | | 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 | | | 9.35000 | 101.23070 | 9.35000 | 101.20556 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75890 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90911 | | | | 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 | 60.67445 | 100.00000 | 60.52746 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42YI On 15/03/2017 Spot Bond | | | 100.00000 | 60.67445 | 100.00000 | 60.52746 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.96816 | | | | 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 | | | 12.38000 | 95.87292 | 12.38000 | 95.84164 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.53464 | | | | 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 | | | 12.27000 | 88.63859 | 12.27000 | 96.49364 | | | | 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 | | | 12.38500 | 96.92403 | 12.38500 | 99.11571 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.30041 | | | | 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 | | | 12.88500 | 96.28368 | 12.88500 | 98.01968 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 102.35000 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2025 Spot Bond | | | 12.38500 | 96.33192 | 12.38500 | 98.43005 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.54312 | | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 12.76500 | 101.29487 | 12.76500 | 99.41896 | | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR02 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.15082 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.14521 | | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87470 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99410 | | | | 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 | | | 9.94500 | 100.66624 | 9.94500 | 100.63955 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BLG1A1 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.78803 | | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR16 On 17/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.99096 | | | | 0.00 | 0 | 0 |
| Total BSR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR16 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.90399 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC09 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66553 | | | | 0.00 | 0 | 0 |
| Total BTC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC094 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC097 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43072 | | | | 0.00 | 0 | 0 |
| Total BTC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC097 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC103 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14852 | | | | 0.00 | 0 | 0 |
| Total BTC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC103 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC104 On 21/05/2016 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 BTC104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC104 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC104 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC105 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC105 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93997 | | | | 0.00 | 0 | 0 |
| Total BTC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC106 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC106 On 03/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77962 | | | | 0.00 | 0 | 0 |
| Total BTC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC108 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC108 On 07/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.69835 | | | | 0.00 | 0 | 0 |
| Total BTC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC109 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC109 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.35498 | | | | 0.00 | 0 | 0 |
| Total BTC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC110 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC110 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31519 | | | | 0.00 | 0 | 0 |
| Total BTC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC112 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC112 On 04/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.12755 | | | | 0.00 | 0 | 0 |
| Total BTC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC114 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC114 On 04/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15443 | | | | 0.00 | 0 | 0 |
| Total BTC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC115 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC115 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.84304 | | | | 0.00 | 0 | 0 |
| Total BTC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC116 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC116 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.81154 | | | | 0.00 | 0 | 0 |
| Total BTC117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC117 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC117 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.71545 | | | | 0.00 | 0 | 0 |
| Total BTC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC118 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC118 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.44977 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BTC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC119 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 03/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77317 | | | | 0.00 | 0 | 0 |
| Total BTC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC120 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 07/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.69082 | | | | 0.00 | 0 | 0 |
| Total BTC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC121 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.44912 | | | | 0.00 | 0 | 0 |
| Total BTC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC122 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93817 | | | | 0.00 | 0 | 0 |
| Total BTC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC123 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 11/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.16423 | | | | 0.00 | 0 | 0 |
| Total BTC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC124 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 27/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.72184 | | | | 0.00 | 0 | 0 |
| Total BTC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC125 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC12(On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.06423 | | | | 0.00 | 0 | 0 |
| Total BTC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC126 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS01(On 30/09/2016 Spot Bond | | | 100.00000 | 91.85100 | 100.00000 | 91.62252 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.37474 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.41946 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1(On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57162 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1(On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09309 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 25.31241 | 100.00000 | 25.25042 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL08 On 02/11/2016 Spot Bond | | | 10.55000 | 102.26163 | 10.55000 | 102.23340 | | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.40782 | | | | 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 | | | 16.21500 | 93.32746 | 16.21500 | 93.28793 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.36324 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 14.01500 | 98.16915 | 14.01500 | 98.13263 | | | | 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 | | | 10.05000 | 99.59218 | 10.05000 | 99.56565 | | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.37832 | | | | 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 | | | 14.01500 | 95.20963 | 14.01500 | 95.17421 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.94931 | | | | 0.00 | 0 | 110,000,000 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 11.78500 | 90.26101 | 11.78500 | 90.23293 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03339 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54731 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44406 | | | | 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 | | | 11.38500 | 99.51057 | 11.38500 | 99.48063 | | | | 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 | | | 11.40500 | 110.78865 | 11.40500 | 110.75508 | | | | 0.00 | 0 | 100,000,000 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| CCT02 On 12/06/2024 Spot Bond | | | 11.46000 | 105.99050 | 11.46000 | 105.95824 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 11.48000 | 100.34136 | 11.48000 | 100.31093 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.55934 | | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR13 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.05608 | | | | 0.00 | 0 | 0 |
| Total CGR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR13 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.05544 | | | | 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 | 108.80000 | 10.00000 | 108.77170 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21050 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80975 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84835 | | | | 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 | 22.01392 | 100.00000 | 21.96059 | | | | 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 | 26.17003 | 100.00000 | 26.10663 | | | | 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 | 24.38320 | 100.00000 | 24.32348 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32439 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR22 On 08/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34073 | | | | 0.00 | 0 | 0 |
| Total CGR22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR22 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43441 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.47145 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45370 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50360 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.56117 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.81291 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.79878 | | | | 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 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 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 | 103.97887 | 10.11000 | 103.95070 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN186 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.14212 | | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 130.26753 | 2.76000 | 130.20120 | | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.16810 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 29/08/2021 Spot Bond | | | 3.14000 | 127.78156 | 3.14000 | 130.13165 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 31/08/2016 Spot Bond | | | 8.25000 | 101.84603 | 8.25000 | 101.82351 | | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN194 On 13/09/2021 Spot Bond | | | 2.86500 | 137.46196 | 2.86500 | 131.15726 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2016 Spot Bond | | | 2.40000 | 135.71579 | 2.40000 | 129.49276 | | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.17063 | | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 17/10/2016 Spot Bond | | | 9.49500 | 100.44509 | 9.49500 | 100.41993 | | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83548 | | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83548 | | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN220 On 20/10/2016 Spot Bond | | | 9.54500 | 100.41007 | 9.54500 | 100.38480 | | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 9.54500 | 100.41007 | 9.54500 | 100.38480 | | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 09/12/2016 Spot Bond | | | 9.59500 | 103.47862 | 9.59500 | 103.45213 | | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.64182 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.78678 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16800 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN239 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97593 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 13.50000 | 92.98824 | 13.50000 | 92.95487 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 102.28512 | 9.35000 | 102.25944 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN247 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72960 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57641 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76996 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76996 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN259 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76996 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54357 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2019 Spot Bond | | | 10.44500 | 99.60946 | 10.44500 | 99.58190 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91331 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.57870 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73168 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54068 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70123 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.94674 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80962 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN28(On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.31194 | | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN28(On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51146 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN28(On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07028 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64124 | | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53911 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.91495 | | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39593 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52418 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44612 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73790 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42333 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75364 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50279 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 173.68408 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.43915 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 174.26218 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 172.91919 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 173.83729 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.19085 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 12.12500 | 88.88343 | 12.12500 | 88.85500 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 12.64500 | 90.17733 | 12.64500 | 90.14728 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44422 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.76315 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.18711 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72025 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55952 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 100.55642 | 8.80500 | 100.54000 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72629 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63682 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66212 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.75970 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67561 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.81046 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44422 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 149.85264 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65744 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00741 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45155 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.87755 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN347 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49002 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.71247 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN351 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65205 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41493 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN355 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61754 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN357 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.83738 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 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 CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52178 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71647 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45297 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 11.30500 | 97.97706 | 11.30500 | 97.94778 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.56669 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.50737 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 13.44500 | 100.03567 | 13.44500 | 100.00031 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.52550 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 13.47500 | 100.31109 | 13.47500 | 100.27516 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.02000 | 108.43365 | 10.02000 | 108.40453 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.52550 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.72885 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 83.15501 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.54558 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.57424 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.57442 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49840 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 10.78500 | 98.38005 | 10.78500 | 98.35197 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27257 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71776 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 99.61214 | 10.98000 | 99.58320 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 101.90938 | 11.00000 | 101.87974 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.74259 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.75544 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 13.23500 | 96.13533 | 13.23500 | 96.10186 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.89088 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.57411 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.76859 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66708 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25675 | | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN390 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50700 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 87.00406 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.58267 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.77060 | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total For CLN395 | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70086 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.73719 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.18111 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.18017 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58256 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75946 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35633 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35633 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99995 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42255 | | | | 0.00 | 0 | 0 |
| Total CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN405 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 83.39033 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59099 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.53578 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN408 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03530 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.74265 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75107 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.04001 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72581 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.04562 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.81001 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.10118 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 20/09/2020 Spot Bond | | | 4.00000 | 100.70200 | 4.00000 | 100.31607 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78027 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89423 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 44.04243 | 7.01000 | 44.63972 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.91106 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.94510 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.52458 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.33146 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.52458 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.41071 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.27265 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79352 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.18684 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.24744 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.12706 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.55186 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.70077 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.80139 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.83897 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32702 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.73426 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63527 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22103 | | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN438 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.54094 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.44095 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 104.05090 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35128 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.37843 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN443 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 23/05/2021 Spot Bond | | | 100.00000 | 1.54791 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 170.37051 | | | | 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 | | | 9.88500 | 88.59108 | 9.88500 | 88.56772 | | | | 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 | | | 9.50000 | 33.87179 | 9.50000 | 148.38607 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 9.50000 | 34.35526 | 9.50000 | 148.96401 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.10558 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21756 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65864 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56424 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58285 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11136 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF08 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59972 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72025 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47492 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54068 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53224 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54061 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59941 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.92169 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03273 | | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ02 On 15/09/2016 Spot Bond | | | 9.67500 | 102.84233 | 9.67500 | 102.84252 | | | | 0.00 | 0 | 0 |
| Total COJ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ02 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 9.85500 | 102.65725 | 9.85500 | 102.63027 | | | | 0.00 | 0 | 1,030,000,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 1,030,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 1,030,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.83500 | 112.31640 | 10.83500 | 112.28403 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.99500 | 100.99451 | 10.99500 | 100.96514 | | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 11.08500 | 99.89764 | 11.08500 | 99.86820 | | | | 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 | | | 11.37000 | 90.67528 | 11.37000 | 90.64789 | | | | 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 | | | 12.23000 | 88.85329 | 12.23000 | 88.82447 | | | | 0.00 | 0 | 350,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 12.23000 | 87.19095 | 12.23000 | 87.16267 | | | | 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 | 99.83606 | | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL01L On 12/12/2019 Spot Bond | | | 100.00000 | 13.16367 | 100.00000 | 13.13178 | | | | 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 | 99.95518 | | | | 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 | 101.47397 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90752 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02L On 12/03/2020 Spot Bond | | | 100.00000 | 13.22125 | 100.00000 | 13.18922 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03L On 12/12/2018 Spot Bond | | | 100.00000 | 18.80091 | 100.00000 | 18.75537 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL04L On 26/08/2016 Spot Bond | | | 100.00000 | 99.26471 | 100.00000 | 98.90110 | | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05L On 30/10/2018 Spot Bond | | | 100.00000 | 21.55117 | 100.00000 | 21.49839 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL06L On 30/11/2018 Spot Bond | | | 100.00000 | 19.56644 | 100.00000 | 19.51955 | | | | 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 | | | 12.76000 | 93.28903 | 12.76000 | 93.25734 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38L On 10/06/2018 Spot Bond | | | 100.00000 | 24.32971 | 100.00000 | 24.27077 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39L On 10/06/2018 Spot Bond | | | 100.00000 | 16.09951 | 100.00000 | 16.06051 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40L On 10/06/2018 Spot Bond | | | 100.00000 | 25.06498 | 100.00000 | 25.00426 | | | | 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 | | | 8.87500 | 98.52047 | 8.87500 | 98.49723 | | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.08396 | | | | 0.00 | 0 | 0 |
| Total DENG58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG58 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43977 | | | | 0.00 | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG59 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.78082 | | | | 0.00 | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG61 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90848 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DENG62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG62 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78636 | | | | 0.00 | 0 | 0 |
| Total DENG63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG63 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74805 | | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07956 | | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTC12 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48217 | | | | 0.00 | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTC13 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45114 | | | | 0.00 | 0 | 0 |
| Total DLTC13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC13 | | | | | | | | | | 0.00 | 0 | 0 |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 40.31611 | 100.00000 | 40.23629 | | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00398 | | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07716 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76832 | | | | 0.00 | 0 | 0 |
| Total DOL007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL007 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 61.76796 | | | | 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 | | | 10.52500 | 98.12596 | 10.52500 | 98.09846 | | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | 0 |
| DV21 On 15/06/2016 Spot Bond | | | 8.39500 | 99.49655 | 8.39500 | 99.47378 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| Total DV21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV21 | | | | | | | | | 0.00 | 0 | 0 |
| DV21/R On 15/06/2016 Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0 |
| Total DV21/R159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV21/R159 | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 10.37000 | 99.97654 | 10.37000 | 99.94877 | | | 0.00 | 0 | 17,100,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 17,100,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 17,100,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 16.47802 | 100.00000 | 16.44136 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 10.79500 | 98.61052 | 10.79500 | 98.58204 | | 863,600,000,000.00 | | 80,000,000 | 140,000,000 |
| Total DV23 SPOT | | | | | | | | 863,600,000,000.00 | | 80,000,000 | 140,000,000 |
| Total For DV23 | | | | | | | | 863,600,000,000.00 | | 80,000,000 | 140,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 12.51302 | 100.00000 | 12.48517 | | | 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 | | | 10.71500 | 97.22423 | 10.71500 | 97.19636 | | | 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 | 102.52702 | 9.69000 | 102.50037 | | | 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 | | | 11.69000 | 92.22672 | 11.69000 | 92.19794 | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.63272 | 10.10000 | 102.60494 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01 On 11/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59157 | | | 0.00 | 0 | 0 |
| Total DVC011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC011 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01 On 25/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28777 | | | 0.00 | 430,000,000 | 430,000,000 |
| Total DVC013 SPOT | | | | | | | | | 0.00 | 430,000,000 | 430,000,000 |
| Total For DVC013 | | | | | | | | | 0.00 | 430,000,000 | 430,000,000 |
| DVC01 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97926 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|------------------|---------------|
| Total DVC015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01 On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45420 | | | 0.00 | 0 | 0 |
| Total DVC017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC017 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97804 | | | 0.00 | 0 | 0 |
| Total DVC018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC018 | | | | | | | | | 0.00 | 0 | 0 |
| DVC01 On 01/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.80047 | | | 0.00 | 0 | 0 |
| Total DVC019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC019 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97860 | | | 0.00 | 0 | 0 |
| Total DVC020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC020 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92136 | | | 0.00 | 0 | 0 |
| Total DVC021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC021 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.43053 | | | 0.00 | 0 | 0 |
| Total DVC022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC022 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47166 | | | 0.00 | 0 | 0 |
| Total DVC023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC023 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55055 | | | 0.00 | 0 | 0 |
| Total DVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC024 | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.11626 | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26226 | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89953 | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 9.44000 | 117.93980 | 9.44000 | 117.90992 | | 670,240,000,000.00 | 71,000,000 | 3,831,039,800 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|
| Total E170 SPOT | | | | | | | | | 670,240,000,000.00 | 71,000,000 | 3,831,039,800 |
| Total For E170 | | | | | | | | | 670,240,000,000.00 | 71,000,000 | 3,831,039,800 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 20.25880 | 100.00000 | 20.21372 | | | 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 | | | 10.44000 | 99.40224 | 10.44000 | 99.37475 | | | 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 | | | 10.58500 | 98.29667 | 10.58500 | 98.26911 | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 10.83500 | 97.30456 | 10.83500 | 97.27667 | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.86000 | 105.49411 | 2.86000 | 105.44018 | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| EFC03 On 31/08/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC03 | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | 100.00000 | | 0.00000 | 100.87866 | | | 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 | 100.59181 | | | 0.00 | 0 | 0 |
| Total EFS0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A1 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | 100.00000 | | 0.00000 | 100.71143 | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0CI On 28/10/2023 Spot Bond | | | 100.00000 | 17.51962 | 100.00000 | 17.47671 | | | 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 | | | 2.32000 | 106.63232 | 2.32000 | 106.57927 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 107.85866 | 2.25000 | 107.80521 | | | | 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 | | | 2.21500 | 129.43453 | 2.21500 | 129.37058 | | | | 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 | | | 2.20000 | 117.19855 | 2.20000 | 117.14069 | | | | 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 | | | 2.20000 | 117.82697 | 2.20000 | 117.76874 | | | | 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 | | | 2.21000 | 109.14345 | 2.21000 | 109.08952 | | | | 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 | | | 2.30000 | 107.01456 | 2.30000 | 106.96139 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 107.85866 | 2.25000 | 107.80521 | | | | 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 | | | 10.75500 | 102.71971 | 10.75500 | 102.69014 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 10.65500 | 102.36162 | 10.65500 | 102.33275 | | | | 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 | | | 11.28000 | 94.18833 | 11.28000 | 94.16025 | | | | 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 | | | 11.47500 | 85.28831 | 11.47500 | 90.83166 | | | | 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 | | | 11.61500 | 94.81493 | 11.61500 | 97.03286 | | | | 0.00 | 0 | 3,306,299,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 3,306,299,700 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 3,306,299,700 |
| EMM06 On 23/06/2025 Spot Bond | | | 11.38000 | 97.96959 | 11.38000 | 100.57284 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.83907 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59507 | | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41882 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.40505 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.08946 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.76771 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 01/09/2018 Spot Bond | | | 100.00000 | 16.45481 | 100.00000 | 16.41495 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF021 On 01/09/2019 Spot Bond | | | 100.00000 | 6.73989 | 100.00000 | 6.72356 | | | | 0.00 | 0 | 0 |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC18 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44402 | | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC22 On 22/08/2016 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 EPFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2: On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.02568 | | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2: On 22/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99992 | | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2: On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41681 | | | | 0.00 | 0 | 0 |
| Total EPFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.20326 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.04393 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 13.51500 | 93.21060 | 13.51500 | 93.17730 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08: On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.97805 | | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.71704 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14754 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.15003 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.15549 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.16573 | | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14215 | | | | 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 | 100.13637 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14037 | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.13653 | | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.13492 | | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14214 | | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14747 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|------------------------|-----------------------|
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14374 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 9.11500 | 101.07530 | 9.11500 | 101.05069 | | | 0.00 | 0 | 44,970,000,000 |
| Total ES18 SPOT | | | | | | | | | 0.00 | 0 | 44,970,000,000 |
| Total For ES18 | | | | | | | | | 0.00 | 0 | 44,970,000,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 100.84354 | 9.25000 | 100.81864 | | | 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 | | | 9.96500 | 103.43696 | 9.96500 | 103.40932 | | 46,137,950,000.00 | 4,630,000 | 5,015,484,400 | |
| Total ES23 SPOT | | | | | | | | 46,137,950,000.00 | 4,630,000 | 5,015,484,400 | |
| Total For ES23 | | | | | | | | 46,137,950,000.00 | 4,630,000 | 5,015,484,400 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.26924 | 10.00000 | 103.24155 | | 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 | | | 10.36000 | 85.81865 | 10.36000 | 85.79497 | | 0.00 | 0 | 14,100,000,000 | |
| Total ES26 SPOT | | | | | | | | 0.00 | 0 | 14,100,000,000 | |
| Total For ES26 | | | | | | | | 0.00 | 0 | 14,100,000,000 | |
| ES33 On 15/09/2033 Spot Bond | | | 10.92000 | 75.05633 | 10.92500 | 75.00410 | | 2,730,000,000,000.00 | 250,000,000 | 130,010,000,000 | |
| Total ES33 SPOT | | | | | | | | 2,730,000,000,000.00 | 250,000,000 | 130,010,000,000 | |
| Total For ES33 | | | | | | | | 2,730,000,000,000.00 | 250,000,000 | 130,010,000,000 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.08000 | 78.79577 | 11.08000 | 78.77256 | | 664,800,000,000.00 | 60,000,000 | 31,640,394,700 | |
| Total ES42 SPOT | | | | | | | | 664,800,000,000.00 | 60,000,000 | 31,640,394,700 | |
| Total For ES42 | | | | | | | | 664,800,000,000.00 | 60,000,000 | 31,640,394,700 | |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.48684 | | 0.00 | 0 | 7,500,000,000 | |
| Total EXX01 SPOT | | | | | | | | 0.00 | 0 | 7,500,000,000 | |
| Total For EXX01 | | | | | | | | 0.00 | 0 | 7,500,000,000 | |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.69732 | | 0.00 | 0 | 0 | |
| Total EXX02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EXX02 | | | | | | | | 0.00 | 0 | 0 | |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33732 | | 0.00 | 0 | 0 | |
| Total FIFB03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FIFB03 | | | | | | | | 0.00 | 0 | 0 | |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.83606 | | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95518 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90752 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC23 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.99996 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC25 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.04504 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC26 On 06/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63693 | | | | 0.00 | 0 | 0 |
| Total FIFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC27 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70143 | | | | 0.00 | 0 | 0 |
| Total FIFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC28 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.31279 | | | | 0.00 | 0 | 0 |
| Total FIFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.15625 | 100.00000 | 0.15587 | | | | 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 | 0.15625 | 100.00000 | 0.15587 | | | | 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 | 10.93196 | 100.00000 | 10.90548 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.64234 | 100.00000 | 10.61656 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total FR003U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.60836 | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.38851 | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.77750 | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.89020 | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 10.61500 | 98.92438 | 10.61500 | 98.89643 | | 1,698,400,000,000.00 | 160,000,000 | 601,900,000 | |
| Total FRB05 SPOT | | | | | | | | 1,698,400,000,000.00 | 160,000,000 | 601,900,000 | |
| Total For FRB05 | | | | | | | | 1,698,400,000,000.00 | 160,000,000 | 601,900,000 | |
| FRB08 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.56271 | | 0.00 | 0 | 0 | |
| Total FRB08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRB08 | | | | | | | | 0.00 | 0 | 0 | |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56262 | | 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 | 100.71997 | | 0.00 | 0 | 0 | |
| Total FRB10 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRB10 | | | | | | | | 0.00 | 0 | 0 | |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.26545 | | 0.00 | 0 | 0 | |
| Total FRB11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRB11 | | | | | | | | 0.00 | 0 | 0 | |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.94868 | | 0.00 | 0 | 0 | |
| Total FRB12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRB12 | | | | | | | | 0.00 | 0 | 0 | |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.10875 | | 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 | | | 11.48500 | 96.03857 | 11.48500 | 99.16481 | | 0.00 | 0 | 0 | |

| Contract 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 | | | | 100.00000 | 0.00000 | 103.43731 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.16674 | | | | 0.00 | 0 | 300,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.34632 | | | | 0.00 | 0 | 2,500,000,000 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| FRB18 On 13/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.23399 | | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 12.68500 | 100.10541 | 12.68500 | 100.07177 | | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.17602 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 11.31500 | 106.55526 | 11.31500 | 106.52322 | | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.63659 | | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.16500 | 140.56026 | 2.16500 | 141.43343 | | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.47000 | 123.26276 | 2.47000 | 285.28275 | | | | 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 | | | 2.35500 | 113.05350 | 2.35500 | 120.11511 | | | | 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 | | | 3.05000 | 95.93371 | 3.05000 | 161.78125 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.12000 | 106.02360 | 3.12000 | 207.77807 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 3.69000 | 91.23818 | 3.69000 | 91.33163 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.31800 | 72.67529 | 7.31800 | 72.15951 | | | | 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 | | | 9.29900 | 47.26130 | 9.29900 | 46.38292 | | | | 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 | | | 9.55000 | 45.86219 | 9.55000 | 44.97045 | | | | 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 | 60.67445 | 100.00000 | 60.52746 | | | | 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 | 24.13966 | 100.00000 | 24.06347 | | | | 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 | 29.71393 | 100.00000 | 29.56695 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.49187 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.82731 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60815 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74642 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC113 On 20/06/2017 Spot Bond | | | 7.47000 | 100.08010 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.08010 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74305 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67055 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.86944 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71776 | | | | 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 | 100.06437 | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC127 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.81368 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC128 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC129 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC130 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC131 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC132 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC133 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18905 | | | | 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 | 102.13017 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC135 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC136 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | 100.09221 | 45.08838 | 100.09221 | 44.97907 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57771 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.02957 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71258 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/09/2017 Spot Bond | | | 5.76400 | 94.01879 | 5.76400 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72948 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59629 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64182 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.08819 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61652 | | | | 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 | 71.69840 | 13.22500 | 71.67306 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53568 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53737 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.14748 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52385 | | | | 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 | | | 3.58500 | 105.51191 | 3.58500 | 109.10290 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65875 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65875 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99997 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44422 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65875 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC174: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57434 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC176: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.54229 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.50283 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.77128 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 81.87330 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181: On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.77294 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC182: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00405 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC183: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC184: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00236 | | | | 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 | | | | 100.00000 | 0.00000 | 101.64197 | | | | 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 | | | | 100.00000 | 0.00000 | 101.64197 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17770 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23363 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.72254 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89416 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89416 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44384 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 06/05/2017 Spot Bond | | | 8.75000 | 100.42428 | 8.75000 | 100.40065 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.61490 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 20/09/2021 Spot Bond | | | 100.00000 | 12.21550 | 100.00000 | 12.18591 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 20/09/2021 Spot Bond | | | 100.00000 | 11.29912 | 100.00000 | 11.27176 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20:On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.28177 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21:On 20/12/2019 Spot Bond | | | 100.00000 | 14.62426 | 100.00000 | 14.58883 | | | | 0.00 | 0 | 0 |

| 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 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.69240 | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 29/10/2017 Spot Bond | | | 100.00000 | 41.35738 | 100.00000 | 41.25609 | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35786 | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/06/2021 Spot Bond | | | 100.00000 | 11.57380 | 100.00000 | 11.54577 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | 40.11176 | 100.00000 | 40.01458 | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.35782 | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | 40.09074 | 100.00000 | 39.99362 | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35706 | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34162 | | | 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 | | | | 100.00000 | 0.00000 | 100.48838 | | | 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 | | | | 100.00000 | 0.00000 | 100.46273 | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 31/01/2022 Spot Bond | | | 2.97500 | 135.67269 | 2.97500 | 135.60280 | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31225 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30876 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30876 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07150 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.66552 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53202 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55415 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.71735 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33748 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89411 | | | | 0.00 | 0 | 0 |
| Total FRC232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC232 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 3.83500 | 129.78224 | 3.83500 | 129.71235 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.41041 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98550 | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 87.03396 | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 90.87554 | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 87.68290 | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.78288 | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 95.10719 | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 86.08575 | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 85.73638 | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83231 | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.69222 | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.81620 | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46326 | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC247 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 88.43278 | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 74.78083 | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 91.78041 | | | 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 | | | | 100.00000 | 0.00000 | 80.29769 | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89555 | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65811 | | | 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 | | | 3.50500 | 113.95778 | 3.50500 | 131.93715 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.73618 | | | 0.00 | 0 | 0 |
| Total FRC67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC67 | | | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.55500 | 106.23175 | 3.55500 | 131.59725 | | | 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 | | | 3.53500 | 104.27603 | 3.53500 | 131.73309 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 2.36000 | 101.67783 | 2.36000 | 137.51704 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC74 On 20/09/2016 Spot Bond | | | 2.43000 | 102.51780 | 2.43000 | 150.82739 | | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72671 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54063 | | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.72611 | | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.97542 | | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.91143 | | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC94/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68078 | | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | | 0.00 | 0 | 0 |
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67910 | | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01: On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.77921 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01U On 22/12/2018 Spot Bond | | | 100.00000 | 17.48985 | 100.00000 | 17.44748 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09U On 26/06/2017 Spot Bond | | | 100.00000 | 43.37380 | 100.00000 | 43.26873 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD11U On 08/11/2016 Spot Bond | | | 100.00000 | 82.88288 | 100.00000 | 82.69663 | | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRD13I On 31/12/2019 Spot Bond | | | 100.00000 | 13.99432 | 100.00000 | 13.96004 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61686 | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65817 | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98142 | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.93121 | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.07654 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.64840 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRS01I On 13/05/2021 Spot Bond | | | 100.00000 | 3.16131 | 100.00000 | 3.15523 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS02I On 13/05/2021 Spot Bond | | | 100.00000 | 3.16131 | 100.00000 | 3.15523 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 15/01/2024 Spot Bond | | | 2.11800 | 85.19511 | 2.11800 | 112.66741 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 31/01/2038 Spot Bond | | | 2.42000 | 110.86378 | 2.42000 | 120.11102 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.75210 | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS101 On 23/01/2024 Spot Bond | | | 10.38000 | 100.87656 | 10.38000 | 100.84816 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | 10.38000 | 100.87656 | 10.38000 | 100.84816 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 2.56000 | 108.10897 | 2.56000 | 117.31284 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 2.56000 | 223.73033 | 2.56000 | 223.61763 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 2.53000 | 117.96518 | 2.53000 | 117.90583 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 2.59000 | 222.84468 | 2.59000 | 222.73224 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 91.64188 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 2.84000 | 115.68922 | 2.84000 | 115.63003 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/03/2038 Spot Bond | | | 2.72500 | 114.17269 | 2.72500 | 114.11463 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 2.72500 | 114.17269 | 2.72500 | 114.11463 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 2.71000 | 121.52439 | 2.71000 | 219.23341 | | | 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 | | | 2.76000 | 119.80721 | 2.76000 | 217.79549 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS122 On 31/01/2025 Spot Bond | | | 2.37000 | 105.08631 | 2.37000 | 105.03388 | | | | 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 | | | 2.79000 | 171.30935 | 2.79000 | 216.93831 | | | | 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 | | | 3.00000 | 94.40020 | 3.00000 | 109.01420 | | | | 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 | | | 3.09000 | 102.41248 | 3.09000 | 161.13300 | | | | 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 | | | 3.45000 | 88.43092 | 3.45000 | 101.24999 | | | | 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 | | | 3.08000 | 102.54271 | 3.08000 | 161.29477 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 11/08/2016 Spot Bond | | | 100.00000 | 85.50906 | 100.00000 | 85.31690 | | | | 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 | | | 3.14000 | 160.41019 | 3.14000 | 160.32689 | | | | 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 | | | 3.30000 | 200.92536 | 3.30000 | 202.98294 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 79.98648 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 3.38000 | 89.13991 | 3.38000 | 102.41249 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.35000 | 89.52332 | 3.35000 | 102.91567 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS136 On 31/01/2038 Spot Bond | | | 3.16000 | 91.03316 | 3.16000 | 106.17337 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 2.95000 | 163.49911 | 2.95000 | 163.41504 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 3.07000 | 209.24314 | 3.07000 | 209.13487 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS139 On 08/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30787 | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS140 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42797 | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | 0.00 | 0 | 0 |
| FRS141 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.81267 | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.08000 | 161.37833 | 3.08000 | 161.29477 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.08000 | 161.37833 | 3.08000 | 161.29477 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/03/2028 Spot Bond | | | 3.37000 | 95.11464 | 3.37000 | 156.67815 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2025 Spot Bond | | | 3.14000 | 112.78663 | 3.14000 | 112.95016 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/01/2022 Spot Bond | | | 2.67500 | 137.23963 | 2.67500 | 137.72951 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRS148 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 75.61600 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 3.43000 | 155.19836 | 3.43000 | 155.74212 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 100.00000 | 4.46366 | 100.00000 | 4.44823 | | | | 0.00 | 0 | 4,000,000,000 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.23000 | 125.11277 | 2.23000 | 289.56635 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 2.12000 | 125.97187 | 2.12000 | 291.55555 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 2.84000 | 120.47497 | 2.84000 | 278.82784 | | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 2.63500 | 101.46282 | 2.63500 | 138.01597 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.62500 | | | | 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 | | | 2.16500 | 141.50324 | 2.16500 | 141.43343 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS56 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87780 | | | | 0.00 | 0 | 0 |
| Total FRS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS56 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.14477 | | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.47805 | | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS64 On 26/01/2042 Spot Bond | | | 2.40000 | 117.46328 | 2.40000 | 117.40461 | | | 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 | 46.75577 | 104.97509 | 46.63876 | | | 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 | 49.61644 | 101.07593 | 49.49509 | | | 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 | 43.52740 | 100.44759 | 43.42152 | | | 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 | 47.94063 | 100.76967 | 47.82370 | | | 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 | | | 2.08000 | 125.96494 | 2.08000 | 125.90313 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS82 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS82 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 2.30000 | 98.27501 | 2.30000 | 120.63595 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.23330 | | | 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 | | | 2.33000 | 98.04340 | 2.33000 | 120.35154 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.82031 | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRS90 On 07/12/2023 Spot Bond | | | 2.32000 | 124.41512 | 2.32000 | 287.95095 | | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.34461 | | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.90597 | | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS97 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX16 On 15/09/2016 Spot Bond | | | 7.56500 | 101.59945 | 7.56500 | 101.57888 | | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.90000 | 101.11064 | 8.90000 | 101.08672 | | | | 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 | | | 9.16500 | 103.39775 | 9.16500 | 103.37245 | | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 9.81000 | 97.87741 | 9.81000 | 97.85194 | | | | 0.00 | 0 | 3,692,000,000 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 3,692,000,000 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 3,692,000,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 10.08500 | 96.63151 | 10.08500 | 96.60554 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 10.84500 | 87.20193 | 10.84500 | 87.17704 | | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 10.99000 | 103.55489 | 10.99000 | 103.52462 | | | | 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 | | | 11.39000 | 90.02462 | 11.39000 | 89.99738 | | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRX30 On 31/01/2030 Spot Bond | | | 11.51000 | 91.03600 | 11.51000 | 91.00801 | | | | 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 | | | 11.56000 | 87.97216 | 11.56000 | 87.94500 | | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.53000 | 71.44018 | 11.53000 | 71.41830 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A3 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.39723 | | | | 0.00 | 0 | 0 |
| Total FS1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.41411 | | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.45625 | | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.52374 | | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.57434 | | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.79348 | | | | 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 | 100.06329 | | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 99.95327 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.06544 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.06782 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.06980 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.07849 | | | | 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 | 3.55274 | 100.00000 | 3.54413 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 0.59605 | 100.00000 | 0.59461 | | | | 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 | 24.55268 | 100.00000 | 24.49320 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 4.11926 | 100.00000 | 4.10928 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.69110 | 100.00000 | 0.68942 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 9.65386 | 100.00000 | 9.62339 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 1.71818 | 100.00000 | 1.71276 | | | | 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 | 0.30580 | 100.00000 | 0.30483 | | | | 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 | 1.56645 | 100.00000 | 1.56262 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/02/2042 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/02/2021 Spot Bond | | | 100.00000 | 1.71818 | 100.00000 | 1.71276 | | | | 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 | 1.71818 | 100.00000 | 1.71276 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5D1L On 20/02/2021 Spot Bond | | | 100.00000 | 1.71818 | 100.00000 | 1.71276 | | | 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 | 1.71818 | 100.00000 | 1.71276 | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99162 | | | 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 | | | 10.44000 | 100.30704 | 10.44000 | 100.27915 | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.95610 | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.95479 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.95424 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.95065 | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.94624 | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.94348 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GPT36 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.10651 | | | | 0.00 | 0 | 0 |
| Total GPT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT36 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 13.00126 | 100.00000 | 12.96978 | | | | 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 | 32.35820 | 100.00000 | 32.27980 | | | | 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 | 18.88126 | 100.00000 | 18.83552 | | | | 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 | 11.11516 | 100.00000 | 11.08823 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66343 | | | | 0.00 | 644,039,400 | 322,019,700 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 644,039,400 | 322,019,700 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 644,039,400 | 322,019,700 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68534 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71251 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.75022 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.83979 | | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70314 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.99991 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43363 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91974 | | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24251 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24857 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00002 | 100.00000 | 0.00002 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.86174 | | | | 0.00 | 0 | 0 |
| Total GSIZ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIZ16 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M1 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.78562 | | | | 0.00 | 0 | 0 |
| Total HC1M1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M1 | | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74515 | | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 12.75616 | 100.00000 | 12.72526 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63316 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.48577 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.31737 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC28 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.41151 | | | | 0.00 | 0 | 0 |
| Total HILC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC28 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC29 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39849 | | | | 0.00 | 0 | 0 |
| Total HILC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC29 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC30 On 14/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.88952 | | | | 0.00 | 0 | 0 |
| Total HILC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC30 | | | | | | | | | | 0.00 | 0 | 0 |
| HILC31 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.29918 | | | | 0.00 | 0 | 0 |
| Total HILC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC31 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 9.40664 | 100.00000 | 9.38361 | | | | 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 | 9.40664 | 100.00000 | 9.38361 | | | | 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 | 9.97869 | 100.00000 | 9.95425 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.97869 | 100.00000 | 9.95425 | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.71418 | 100.00000 | 10.68794 | | | 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 | 10.71418 | 100.00000 | 10.68794 | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.61312 | 100.00000 | 11.58467 | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1G On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50416 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | 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 | | | 10.23000 | 102.37026 | 10.23000 | 102.34222 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07771 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07341 | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07375 | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89410 | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 9.65000 | 103.36451 | 9.65000 | 103.33774 | | 38,517,010,000,000.00 | 3,991,400,000 | 3,645,700,000 | |
| Total HWAY20 SPOT | | | | | | | | 38,517,010,000,000.00 | 3,991,400,000 | 3,645,700,000 | |
| Total For HWAY20 | | | | | | | | 38,517,010,000,000.00 | 3,991,400,000 | 3,645,700,000 | |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 15.59548 | 100.00000 | 15.56076 | | 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 | | | 2.11000 | 126.05032 | 2.11000 | 291.73719 | | 0.00 | 0 | 12,705,000,000 | |
| Total HWAY23 SPOT | | | | | | | | 0.00 | 0 | 12,705,000,000 | |
| Total For HWAY23 | | | | | | | | 0.00 | 0 | 12,705,000,000 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 1.98000 | 130.06528 | 1.98000 | 301.03069 | | 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 | | | 2.43000 | 101.08242 | 2.43000 | 101.03193 | | 0.00 | 0 | 0 | |
| Total HWAY33 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY33 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|------------------------|
| HWAY3 On 31/07/2034 Spot Bond | | | 11.04500 | 88.91626 | 11.04500 | 88.89001 | | | 33,135,000,000,000.00 | 3,000,000,000 | 12,470,000,000 |
| Total HWAY34 SPOT | | | | | | | | | 33,135,000,000,000.00 | 3,000,000,000 | 12,470,000,000 |
| Total For HWAY34 | | | | | | | | | 33,135,000,000,000.00 | 3,000,000,000 | 12,470,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.92455 | 100.00000 | 11.89801 | | | 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 | | | 11.07500 | 88.47231 | 11.07500 | 88.44612 | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.92453 | 100.00000 | 11.89799 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF02 On 30/09/2016 Spot Bond | | | 100.00000 | 90.86420 | 100.00000 | 90.64039 | | | 0.00 | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF02U | | | | | | | | | 0.00 | 0 | 0 |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 90.15481 | 100.00000 | 89.93545 | | | 0.00 | 0 | 0 |
| Total HWF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF05U | | | | | | | | | 0.00 | 0 | 0 |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 80.70175 | 100.00000 | 80.52516 | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.69000 | 126.64650 | 1.69000 | 126.58567 | | | 2,104,050,000,000.00 | 1,245,000,000 | 74,537,320,800 |
| Total I2025 SPOT | | | | | | | | | 2,104,050,000,000.00 | 1,245,000,000 | 74,537,320,800 |
| Total For I2025 | | | | | | | | | 2,104,050,000,000.00 | 1,245,000,000 | 74,537,320,800 |
| I2033 On 28/02/2033 Spot Bond | | | 1.80000 | 106.28610 | 1.80000 | 106.23481 | | | 18,000,000,000.00 | 10,000,000 | 51,812,000,000 |
| Total I2033 SPOT | | | | | | | | | 18,000,000,000.00 | 10,000,000 | 51,812,000,000 |
| Total For I2033 | | | | | | | | | 18,000,000,000.00 | 10,000,000 | 51,812,000,000 |
| I2038 On 31/01/2038 Spot Bond | | | 1.80000 | 133.56518 | 1.80000 | 133.50064 | | | 6,138,000,000,000.00 | 3,410,000,000 | 133,656,864,400 |
| Total I2038 SPOT | | | | | | | | | 6,138,000,000,000.00 | 3,410,000,000 | 133,656,864,400 |
| Total For I2038 | | | | | | | | | 6,138,000,000,000.00 | 3,410,000,000 | 133,656,864,400 |
| I2046 On 31/03/2046 Spot Bond | | | 1.92000 | 131.38081 | 1.92000 | 131.31692 | | | 345,600,000,000.00 | 180,000,000 | 112,030,100,000 |
| Total I2046 SPOT | | | | | | | | | 345,600,000,000.00 | 180,000,000 | 112,030,100,000 |
| Total For I2046 | | | | | | | | | 345,600,000,000.00 | 180,000,000 | 112,030,100,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|-----------------------|
| I2050 On 31/12/2050 Spot Bond | | | 1.93000 | 141.51689 | 1.93000 | 141.44799 | | | 9,920,200,000,000.00 | 5,140,000,000 | 49,429,600,000 |
| Total I2050 SPOT | | | | | | | | | 9,920,200,000,000.00 | 5,140,000,000 | 49,429,600,000 |
| Total For I2050 | | | | | | | | | 9,920,200,000,000.00 | 5,140,000,000 | 49,429,600,000 |
| IBL22 On 15/03/2018 Spot Bond | | | 9.10000 | 103.32897 | 9.10000 | 103.30398 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL28 On 18/08/2016 Spot Bond | | | 8.91500 | 101.99262 | 8.91500 | 101.96824 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48212 | | | 0.00 | 0 | 0 |
| Total IBL33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL33 | | | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 1.90000 | 99.94349 | 1.90000 | 137.94545 | | | 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 | | | 2.23500 | 103.59539 | 2.23500 | 140.91835 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44290 | | | 0.00 | 2,160,000,000 | 1,080,000,000 |
| Total IBL38 SPOT | | | | | | | | | 0.00 | 2,160,000,000 | 1,080,000,000 |
| Total For IBL38 | | | | | | | | | 0.00 | 2,160,000,000 | 1,080,000,000 |
| IBL39 On 02/04/2018 Spot Bond | | | 9.22000 | 100.46432 | 9.22000 | 100.43959 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90990 | | | 0.00 | 720,000,000 | 360,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 720,000,000 | 360,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 720,000,000 | 360,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | 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 | | | 9.94500 | 99.04820 | 9.94500 | 99.02194 | | | 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 | | | 10.47000 | 93.02168 | 10.47000 | 92.99561 | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL49 On 02/04/2018 Spot Bond | | | 9.40000 | 97.57836 | 9.40000 | 97.55387 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 10.46000 | 98.25019 | 10.46000 | 98.22267 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |
| IBL52 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44541 | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.78482 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |
| IBL54 On 31/07/2016 Spot Bond | | | 8.24500 | 102.05734 | 8.24500 | 102.03464 | | | 0.00 | 0 | 0 |
| Total IBL54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL54 | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 9.72500 | 99.40336 | 9.72500 | 99.37743 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.51076 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22494 | | | 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 | | | 8.87000 | 102.10138 | 8.87000 | 102.07704 | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 9.68500 | 101.30988 | 9.68500 | 101.28357 | | | 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 | | | 10.93500 | 99.20992 | 10.93500 | 99.18092 | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.21632 | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64084 | | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44544 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.48152 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.57671 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60472 | | | | 0.00 | 0 | 0 |
| Total IBL66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL66 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 2.96500 | 135.74298 | 2.96500 | 135.67307 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29936 | | | | 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 | 20.86935 | 100.00000 | 20.81824 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.08882 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09148 | | | | 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 | | | | 102.40060 | 0.00000 | 99.95504 | | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.95367 | | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| IBL78 On 25/11/2022 Spot Bond | | | 10.98500 | 95.63936 | 10.98500 | 95.61126 | | | 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 | | | 9.51500 | 104.33768 | 9.51500 | 104.31104 | | | 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 | 17.28829 | 100.00000 | 17.24640 | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 10.65102 | 100.00000 | 10.62522 | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.58637 | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49821 | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 18.38615 | 100.00000 | 18.32812 | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | 100.00000 | 8.77916 | 100.00000 | 8.75175 | | 730,000,000,000,000.00 | 27,300,000,000 | 27,300,000,000 | |
| Total IBL85 SPOT | | | | | | | | 730,000,000,000,000.00 | 27,300,000,000 | 27,300,000,000 | |
| Total For IBL85 | | | | | | | | 730,000,000,000,000.00 | 27,300,000,000 | 27,300,000,000 | |
| IBL86 On 20/05/2021 Spot Bond | | | 100.00000 | 1.56250 | 100.00000 | 1.55762 | | 480,000,000,000,000.00 | 14,800,000,000 | 10,800,000,000 | |
| Total IBL86 SPOT | | | | | | | | 480,000,000,000,000.00 | 14,800,000,000 | 10,800,000,000 | |
| Total For IBL86 | | | | | | | | 480,000,000,000,000.00 | 14,800,000,000 | 10,800,000,000 | |
| IBL87 On 20/05/2019 Spot Bond | | | 100.00000 | 17.82965 | 100.00000 | 100.00000 | | 060,000,000,000,000.00 | 20,600,000,000 | 10,600,000,000 | |
| Total IBL87 SPOT | | | | | | | | 60,000,000,000,000.00 | 20,600,000,000 | 10,600,000,000 | |
| Total For IBL87 | | | | | | | | 60,000,000,000,000.00 | 20,600,000,000 | 10,600,000,000 | |
| IBL88 On 20/05/2021 Spot Bond | | | 100.00000 | 11.98033 | 100.00000 | 100.00000 | | 700,000,000,000,000.00 | 7,000,000,000 | 7,000,000,000 | |
| Total IBL88 SPOT | | | | | | | | 700,000,000,000,000.00 | 7,000,000,000 | 7,000,000,000 | |
| Total For IBL88 | | | | | | | | 700,000,000,000,000.00 | 7,000,000,000 | 7,000,000,000 | |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 8.77916 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| Total IBL90U SPOT | | | | | | | | 500,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| Total For IBL90U | | | | | | | | 500,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.02077 | 100.00000 | 0.02072 | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.72579 | | | 0.00 | 0 | 0 |
| Total IDCG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.43030 | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 10.51500 | 93.18936 | 10.51500 | 93.16327 | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90823 | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.53578 | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 11.33000 | 90.44637 | 11.33000 | 90.41900 | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.24233 | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 12.14000 | 94.57576 | 12.14000 | 94.46692 | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 101.55870 | 5.00000 | 101.54493 | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 100.47338 | 5.00000 | 100.45982 | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 100.76705 | 4.00000 | 100.75620 | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 100.40118 | 4.00000 | 100.39032 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDW01L On 30/06/2016 Spot Bond | | | 100.00000 | 92.98761 | 100.00000 | 92.75687 | | | 0.00 | 0 | 0 |
| Total IDW01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW01U | | | | | | | | | 0.00 | 0 | 0 |
| IDW02L On 30/06/2016 Spot Bond | | | 100.00000 | 92.93540 | 100.00000 | 92.70479 | | | 0.00 | 0 | 0 |
| Total IDW02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW02U | | | | | | | | | 0.00 | 0 | 0 |
| IDW03L On 30/06/2016 Spot Bond | | | 100.00000 | 92.93540 | 100.00000 | 92.70479 | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.73000 | 98.17456 | 9.73000 | 98.14908 | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 9.13500 | 99.22042 | 9.13500 | 99.48341 | | | 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 | 8.66471 | 100.00000 | 8.64372 | | | 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 | 35.18304 | 100.00000 | 35.09687 | | | 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 | 38.82145 | 100.00000 | 38.72740 | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 3.05478 | 100.00000 | 3.04900 | | | 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 | 10.08212 | 100.00000 | 10.05743 | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 11.35275 | 100.00000 | 11.32464 | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 13.77025 | 100.00000 | 13.73652 | | | | 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 | 11.40568 | 100.00000 | 11.38044 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN290U On 31/12/2016 Spot Bond | | | 100.00000 | 62.60880 | 100.00000 | 62.45546 | | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 11.66861 | 100.00000 | 11.64034 | | | | 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 | 19.58944 | 100.00000 | 19.54198 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN315U On 25/06/2016 Spot Bond | | | 100.00000 | 95.21213 | 100.00000 | 94.97291 | | | | 0.00 | 0 | 0 |
| Total IN315U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN315U | | | | | | | | | | 0.00 | 0 | 0 |
| IN317U On 20/12/2016 Spot Bond | | | 100.00000 | 95.59846 | 100.00000 | 95.36473 | | | | 0.00 | 0 | 0 |
| Total IN317U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN317U | | | | | | | | | | 0.00 | 0 | 0 |
| IN318U On 25/06/2017 Spot Bond | | | 100.00000 | 48.83873 | 100.00000 | 48.73352 | | | | 0.00 | 0 | 0 |
| Total IN318U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN318U | | | | | | | | | | 0.00 | 0 | 0 |
| IN319U On 20/12/2017 Spot Bond | | | 100.00000 | 48.83873 | 100.00000 | 48.73352 | | | | 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 | 67.64131 | 100.00000 | 67.47744 | | | | 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 | 10.57225 | 100.00000 | 10.54664 | | | | 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 | 13.09974 | 100.00000 | 13.06458 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| IN330U On 18/04/2017 Spot Bond | | | 100.00000 | 56.10326 | 100.00000 | 55.82568 | | | 0.00 | 0 | 0 |
| Total IN330U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN330U | | | | | | | | | 0.00 | 0 | 0 |
| INA621 On 24/05/2016 Spot Bond | | | 7.65000 | 100.00000 | 7.65000 | 99.87440 | | | 0.00 | 0 | 0 |
| Total INA621 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INA621 | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67480 | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64662 | | | 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 | 100.89532 | 6.50000 | 100.87768 | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING153 | | | | | | | | | 0.00 | 0 | 0 |
| ING161 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70102 | | | 0.00 | 0 | 0 |
| Total ING161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING161 | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 89.25526 | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.64098 | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.48554 | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | 0.00 | 0 | 0 |
| INGR06 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 107.72945 | | | 0.00 | 250,000,000 | 250,000,000 |
| Total INGR06 SPOT | | | | | | | | | 0.00 | 250,000,000 | 250,000,000 |
| Total For INGR06 | | | | | | | | | 0.00 | 250,000,000 | 250,000,000 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.34815 | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.99975 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38332 | | | 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 | | | 12.98500 | 102.82301 | 12.98500 | 102.78748 | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | 0.00 | 0 | 0 |
| IP277U On 06/06/2016 Spot Bond | | | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0 |
| Total IP277U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP277U | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98456 | | | 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 | | | 8.74500 | 101.01552 | 8.74500 | 100.99189 | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23566 | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.26112 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.27813 | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | 0.00 | 0 | 0 |
| IPF10 On 15/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.90419 | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91970 | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.90731 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.56230 | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.60790 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.63526 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50646 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.52331 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.54017 | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC10 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.50959 | | | 0.00 | 0 | 0 |
| Total IPFC10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC10 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 10.88500 | 94.38314 | 10.88500 | 94.35596 | | | 0.00 | 0 | 1,850,000,000 |
| Total IPL10 SPOT | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL6 On 28/09/2017 Spot Bond | | | 9.61000 | 101.70020 | 9.61000 | 101.67426 | | 3,844,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total IPL6 SPOT | | | | | | | | 3,844,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For IPL6 | | | | | | | | 3,844,000,000,000.00 | 400,000,000 | 200,000,000 | |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 41.39843 | 100.00000 | 41.30730 | | 0.00 | 0 | 0 | |
| Total IPL6/R203 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL6/R203 | | | | | | | | 0.00 | 0 | 0 | |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.15349 | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPL8 | On | 10/10/2020 | Spot Bond | | | | 100.00000 | 0.00000 | 100.34121 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 | On | 20/05/2021 | Spot Bond | | | | 100.00000 | 0.00000 | 99.79586 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV015 | On | 20/09/2022 | Spot Bond | | | | 100.00000 | 0.00000 | 102.48588 | | | 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 | 102.05880 | | | 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 | | | 3.06500 | 99.22631 | 3.06500 | 134.97216 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 | On | 31/03/2028 | Spot Bond | | | 3.64000 | 152.59780 | 3.64000 | 152.51651 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV022 | On | 02/04/2022 | Spot Bond | | | | 100.00000 | 0.00000 | 101.31059 | | | 0.00 | 0 | 0 |
| Total IV022 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV022 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV023 | On | 11/07/2022 | Spot Bond | | | | 100.00000 | 0.00000 | 101.12826 | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV024 | On | 27/07/2022 | Spot Bond | | | | 100.00000 | 0.00000 | 100.80232 | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 | On | 12/09/2019 | Spot Bond | | | | 100.00000 | 0.00000 | 101.82407 | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 | On | 27/09/2024 | Spot Bond | | | | 100.00000 | 0.00000 | 99.77806 | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 | On | 31/01/2025 | Spot Bond | | | 3.69000 | 107.33740 | 3.69000 | 108.21679 | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV030A On 31/01/2025 Spot Bond | | | 3.69000 | 107.24792 | 3.69000 | 108.21679 | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.99174 | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.90255 | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38014 | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 12.68500 | 102.73537 | 12.68500 | 102.70067 | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.49898 | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98501 | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 14.80498 | 100.00000 | 14.76872 | | | 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 | | | 11.47500 | 104.69833 | 11.47500 | 104.66659 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.90599 | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 3.74000 | 151.08858 | 3.74000 | 151.00769 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA621 On 26/05/2016 Spot Bond | | | 7.65000 | 99.95810 | 7.65000 | 99.83261 | | | 0.00 | 0 | 0 |
| Total IVA621 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA621 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA622 On 02/06/2016 Spot Bond | | | 7.65000 | 99.81173 | 7.65000 | 99.68660 | | | 0.00 | 0 | 0 |
| Total IVA622 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA622 | | | | | | | | | 0.00 | 0 | 0 |
| IVA623 On 09/06/2016 Spot Bond | | | 7.65000 | 99.66578 | 7.65000 | 99.54102 | | | 0.00 | 0 | 0 |
| Total IVA623 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA623 | | | | | | | | | 0.00 | 0 | 0 |
| IVA624 On 15/06/2016 Spot Bond | | | 7.65000 | 99.54102 | 7.65000 | 99.41657 | | | 0.00 | 0 | 0 |
| Total IVA624 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA624 | | | | | | | | | 0.00 | 0 | 0 |
| IVA625 On 23/06/2016 Spot Bond | | | 7.75000 | 99.36705 | 7.75000 | 99.24141 | | | 0.00 | 0 | 0 |
| Total IVA625 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA625 | | | | | | | | | 0.00 | 0 | 0 |
| IVA627 On 07/07/2016 Spot Bond | | | 7.75000 | 99.07440 | 7.75000 | 98.37082 | | | 0.00 | 0 | 0 |
| Total IVA627 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA627 | | | | | | | | | 0.00 | 0 | 0 |
| IVA630 On 28/07/2016 Spot Bond | | | 7.80000 | 98.62999 | 7.80000 | 98.21597 | | | 0.00 | 0 | 0 |
| Total IVA630 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA630 | | | | | | | | | 0.00 | 0 | 0 |
| IVA633 On 18/08/2016 Spot Bond | | | 7.80000 | 98.19536 | 7.80000 | 98.07188 | | | 0.00 | 0 | 0 |
| Total IVA633 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA633 | | | | | | | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC014 On 20/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC014 | | | | | | | | | 0.00 | 0 | 0 |
| IVC015 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC015 | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.81893 | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78464 | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | 0.00 | 0 | 0 |
| IVC018 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00370 | | | 0.00 | 0 | 0 |
| Total IVC018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC018 | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01479 | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | 0.00 | 0 | 0 |
| IVC020 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96484 | | | 0.00 | 0 | 0 |
| Total IVC020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC020 | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99672 | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | 0.00 | 0 | 0 |
| IVC022 On 29/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58973 | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.50696 | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.16422 | | | 0.00 | 0 | 0 |
| Total IVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC024 | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.21226 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66732 | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | 0.00 | 0 | 0 |
| IVC032 On 19/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.41411 | | | 0.00 | 0 | 0 |
| Total IVC032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC032 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.31226 | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.34156 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.08996 | | | 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 | | | 10.28500 | 100.65072 | 10.28500 | 100.62298 | | | 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 | 19.45971 | 100.00000 | 19.41640 | | | 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 | 15.28420 | 100.00000 | 15.24677 | | | 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 | | | 10.55500 | 98.37431 | 10.55500 | 98.34651 | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59924 | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27474 | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43478 | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.96323 | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50977 | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.30829 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.39715 | | | | 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 | 101.21082 | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total For IVC058 | | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| IVC059 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70715 | | | | 0.00 | 0 | 0 |
| Total IVC059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC059 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50821 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.32036 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC062 On 14/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17086 | | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37284 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68335 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82507 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.55822 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46782 | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total For IVC067 | | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85752 | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | 0.00 | 0 | 0 |
| IVC071 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.84535 | | | 0.00 | 0 | 0 |
| Total IVC071 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC071 | | | | | | | | | 0.00 | 0 | 0 |
| IVC072 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.84774 | | | 0.00 | 0 | 0 |
| Total IVC072 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC072 | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84027 | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.48088 | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 2.15189 | 100.00000 | 2.14782 | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | 0.00 | 0 | 0 |
| IVC73U On 22/03/2018 Spot Bond | | | 100.00000 | 32.70504 | 100.00000 | 32.62582 | | | 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 | 24.44683 | 100.00000 | 24.38761 | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | 0.00 | 0 | 0 |
| IVP621 On 27/05/2016 Spot Bond | | | 7.65000 | 99.93716 | 7.65000 | 99.81173 | | | 0.00 | 0 | 0 |
| Total IVP621 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVP621 | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.58346 | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| KAP001 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78065 | | | 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 | | | | 100.00000 | 0.00000 | 101.73626 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.90962 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 16.76189 | 100.00000 | 16.71461 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.10146 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58600 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.55155 | | | 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 | | | 9.88000 | 125.33882 | 9.88000 | 125.30597 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33909 | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.55150 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80833 | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48677 | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.61215 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK11 On 28/11/2019 Spot Bond | | | 11.04000 | 95.85473 | 11.04000 | 95.82643 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 102.34539 | 9.71000 | 102.31874 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK13 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56024 | | | 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 | 32.18026 | 100.00000 | 32.10145 | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.49358 | | | 0.00 | 0 | 0 |
| Total LEW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LEW01 | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 9.76000 | 99.75076 | 9.76000 | 99.72466 | | | 0.00 | 0 | 3,260,000,000 |
| Total LGL02 SPOT | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 10.00000 | 97.12751 | 10.00000 | 97.10162 | | | 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 | | | 11.09000 | 96.13039 | 11.09000 | 96.10189 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.82385 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.49078 | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | 0.00 | 0 | 0 |
| LHL13 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.82487 | | | 0.00 | 0 | 0 |
| Total LHL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL13 | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24305 | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHL18 On 14/11/2018 Spot Bond | | | 14.01500 | 98.93898 | 14.01500 | 98.90257 | | | 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 | | | 15.04000 | 98.42871 | 15.04000 | 98.38993 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93675 | | | 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 | 100.06858 | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.07253 | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.07725 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.25463 | | | 0.00 | 0 | 0 |
| Total MAQ077 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ077 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49856 | | | 0.00 | 0 | 0 |
| Total MAQ078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ078 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44066 | | | 0.00 | 0 | 0 |
| Total MAQ081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ081 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.64337 | | | 0.00 | 0 | 0 |
| Total MAQ082 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ082 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 20/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 94.75411 | | | 0.00 | 0 | 0 |
| Total MAQ083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ083 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.71638 | | | 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 | | | | 100.00000 | 0.00000 | 101.72741 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89095 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96663 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63323 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50821 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.68319 | | | | 0.00 | 0 | 0 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.24535 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70865 | | | | 0.00 | 0 | 0 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31787 | | | | 0.00 | 0 | 0 |
| Total MBF041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.32395 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95208 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09958 | | | | 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 | | | | 100.00000 | 0.00000 | 101.76830 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52516 | | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.62852 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.13613 | | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.14383 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21638 | | | | 0.00 | 0 | 0 |
| Total MBLSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 97.25477 | 2.30000 | 104.54003 | | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.88845 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21534 | | | | 0.00 | 0 | 0 |
| Total MBLSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 41.71307 | 100.00000 | 41.61091 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 40.46156 | 100.00000 | 40.36246 | | | | 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 | 40.52668 | 100.00000 | 40.42743 | | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 38.95291 | 100.00000 | 38.85854 | | | | 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 | 52.07671 | 100.00000 | 51.95055 | | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.56699 | | | | 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 | | | 9.91500 | 98.75086 | 9.91500 | 98.72476 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.96500 | 98.32196 | 9.96500 | 98.29585 | | | | 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 | 100.92018 | 8.91000 | 100.89615 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.09157 | | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.06150 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 103.19209 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 9.03500 | 100.94664 | 9.03500 | 100.92246 | | | | 0.00 | 0 | 0 |
| Total MEFSB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB3 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 9.93500 | 102.23067 | 9.93500 | 102.20344 | | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 10.81000 | 100.52341 | 10.81000 | 100.49435 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.44783 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 10.84000 | 100.27852 | 10.84000 | 100.14603 | | | | 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 | | | 9.96000 | 98.72359 | 9.96000 | 98.69737 | | | | 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 | | | | 100.00000 | 0.00000 | 101.55510 | | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 10.68500 | 98.11567 | 10.68500 | 99.51379 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.12762 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 12.53000 | 95.05123 | 12.53000 | 96.47681 | | | | 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 | | | 11.96500 | 101.78375 | 11.96500 | 98.22044 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 61.41475 | 100.00000 | 61.26597 | | | | 0.00 | 0 | 0 |
| Total MMS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMS01U | | | | | | | | | | 0.00 | 0 | 0 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.66000 | 98.72666 | 9.66000 | 98.70122 | | | | 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 | | | 9.65000 | 104.15524 | 9.65000 | 104.12828 | | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN05 On 28/09/2016 Spot Bond | | | 100.00000 | 77.29171 | 100.00000 | 77.13494 | | | | 0.00 | 0 | 0 |
| Total MTN05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN05U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MTN06 On 22/03/2017 Spot Bond | | | 100.00000 | 61.51094 | 100.00000 | 61.39424 | | | 0.00 | 0 | 0 |
| Total MTN06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06U | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 22/03/2017 Spot Bond | | | 100.00000 | 64.50458 | 100.00000 | 64.34832 | | | 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 | 20.54998 | 100.00000 | 20.48440 | | | 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 | 19.38056 | 100.00000 | 19.33766 | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 7.79659 | 100.89771 | 7.77755 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 7.89139 | 100.61875 | 7.87217 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| N5A16 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N5A16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5A16 | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.47314 | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.49002 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.67383 | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 111.88977 | | | 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 | 12.48087 | 100.00000 | 12.45064 | | | 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 | 13.35759 | 100.00000 | 13.32523 | | | 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 | | | 11.01500 | 87.57430 | 11.01500 | 87.54878 | | | 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 | | | 10.58500 | 100.60979 | 10.58500 | 100.58144 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NBK10A On 25/07/2016 Spot Bond | | | 8.62000 | 101.96205 | 8.62000 | 101.93833 | | | 0.00 | 0 | 0 |
| Total NBK10A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10A | | | | | | | | | 0.00 | 0 | 0 |
| NBK11A On 28/11/2020 Spot Bond | | | 10.36500 | 94.80075 | 10.36500 | 94.77443 | | | 0.00 | 0 | 15,000,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 15,000,000 |
| NBK12A On 19/03/2021 Spot Bond | | | 10.13500 | 98.83155 | 10.13500 | 98.80500 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK13/ On 19/03/2024 Spot Bond | | | 10.63500 | 96.99069 | 10.63500 | 96.96339 | | | | 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 | | | | 100.00000 | 0.00000 | 100.39643 | | | | 0.00 | 0 | 0 |
| Total NBK13B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/ On 26/06/2021 Spot Bond | | | 10.49500 | 99.13456 | 10.49500 | 99.12959 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/ On 11/02/2022 Spot Bond | | | 10.73500 | 94.30597 | 10.73500 | 94.27887 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51733 | | | | 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 | | | 11.49000 | 91.50640 | 11.49000 | 91.47831 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.60903 | | | | 0.00 | 0 | 0 |
| Total NBK16B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK17/ On 22/04/2026 Spot Bond | | | 11.66000 | 90.95318 | 11.66000 | 90.92503 | | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.89252 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18/ On 01/06/2020 Spot Bond | | | 10.47000 | 100.53214 | 10.47000 | 100.50411 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32119 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 10.88500 | 99.20767 | 10.88500 | 99.17895 | | | | 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 | | | | 100.00000 | 0.00000 | 101.00555 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20J On 01/06/2026 Spot Bond | | | 11.73000 | 96.99430 | 11.73000 | 96.96410 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.29252 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21J On 21/07/2027 Spot Bond | | | 11.93000 | 95.68104 | 11.93000 | 95.65057 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19485 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22J On 19/11/2022 Spot Bond | | | 9.84000 | 101.21750 | 9.84000 | 101.19108 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.14173 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23J On 19/11/2025 Spot Bond | | | 11.58000 | 95.06902 | 11.58000 | 95.03995 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.11118 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24J On 19/11/2027 Spot Bond | | | 11.83000 | 94.59961 | 11.83000 | 94.57008 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.29391 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25J On 17/02/2023 Spot Bond | | | 10.87500 | 101.78368 | 10.87500 | 101.75390 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.28224 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 11.33017 | 100.00000 | 11.30523 | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.80556 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 10/05/2026 Spot Bond | | | 11.47000 | 98.54190 | 11.47000 | 98.51204 | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86929 | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09037 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01963 | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02428 | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.14768 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93222 | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.31348 | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.32558 | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.33254 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.34106 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 9.84500 | 106.57699 | 9.84500 | 106.54916 | | | | 0.00 | 0 | 7,740,000,000 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 7,740,000,000 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 7,740,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 12.05500 | 38.31298 | 12.05500 | 38.30107 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88395 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN6 On 27/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.92357 | | | | 0.00 | 0 | 0 |
| Total NCLN69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN69 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17518 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50265 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43400 | | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39300 | | | | 0.00 | 0 | 0 |
| Total NCLN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN80 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56427 | | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.57428 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN8 On 20/03/2024 Spot Bond | | | 11.22500 | 98.95820 | 11.22500 | 98.92883 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.56584 | | | | 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 | | | 11.26000 | 97.88417 | 11.26000 | 97.85504 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.57428 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.43602 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43610 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.58767 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.60453 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76926 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02613 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46505 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09736 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|----------------------|
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.77671 | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 98.73321 | | | 0.00 | 0 | 27,900,000 |
| Total NED14 SPOT | | | | | | | | | 0.00 | 0 | 27,900,000 |
| Total For NED14 | | | | | | | | | 0.00 | 0 | 27,900,000 |
| NED15 On 08/04/2024 Spot Bond | | | 11.48500 | 96.22331 | 11.48500 | 98.88212 | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.91310 | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.07568 | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.96515 | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.53166 | | | 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 | | | 12.39000 | 99.50361 | 12.39000 | 100.94721 | | | 0.00 | 0 | 1,990,000,000 |
| Total NED20 SPOT | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For NED20 | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99805 | | | 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 | 112.33963 | 9.44500 | 112.31147 | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | 100.00000 | 15.64851 | 100.00000 | 0.00000 | | 000,000,000,000,000.00 | 150,000,000,000 | 150,000,000,000 | |
| Total NEDT1A SPOT | | | | | | | | 10,000,000,000,000.00 | 150,000,000,000 | 150,000,000,000 | |
| Total For NEDT1A | | | | | | | | 10,000,000,000,000.00 | 150,000,000,000 | 150,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | | 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 | 100.39340 | 13.50000 | 100.35757 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.13000 | 180.56203 | 2.13000 | 180.47320 | | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.55000 | 103.82920 | 2.55000 | 118.28873 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 197.02692 | 3.45000 | 196.92907 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 2.94000 | 114.78789 | 2.94000 | 114.72887 | | | | 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 | | | 3.23000 | 158.09146 | 3.23000 | 148.84061 | | | | 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 | | | 3.14000 | 160.26433 | 3.14000 | 160.32689 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 9.89000 | 101.27439 | 9.89000 | 101.24754 | | | | 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 | 62.23155 | 100.00000 | 62.10698 | | | | 0.00 | 0 | 0 |
| Total NPL10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL10U | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 10.52000 | 99.79570 | 10.52000 | 99.75351 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A11 On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|---------------|
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.16268 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | 100.00000 | 8.69749 | 100.00000 | 8.67003 | | | 260,000,000,000,000.00 | 62,600,000,000 | 21,000,000,000 | |
| Total NQ1A21 SPOT | | | | | | | | | 260,000,000,000,000.00 | 62,600,000,000 | 21,000,000,000 | |
| Total For NQ1A21 | | | | | | | | | 260,000,000,000,000.00 | 62,600,000,000 | 21,000,000,000 | |
| NQ1A2 On 22/05/2017 Spot Bond | | | 100.00000 | 51.44897 | 100.00000 | 51.32433 | | | 850,000,000,000,000.00 | 58,500,000,000 | 19,500,000,000 | |
| Total NQ1A22 SPOT | | | | | | | | | 850,000,000,000,000.00 | 58,500,000,000 | 19,500,000,000 | |
| Total For NQ1A22 | | | | | | | | | 850,000,000,000,000.00 | 58,500,000,000 | 19,500,000,000 | |
| NQ1B1 On 22/05/2020 Spot Bond | | | 10.72000 | 99.79770 | 10.72000 | 99.75510 | | | 0.00 | 0 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1B10 | | | | | | | | | 0.00 | 0 | 0 | |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | 0.00 | 0 | 0 | |
| Total NQ1B15 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1B15 | | | | | | | | | 0.00 | 0 | 0 | |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | 0.00 | 0 | 0 | |
| Total NQ1B16 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1B16 | | | | | | | | | 0.00 | 0 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 99.99997 | | | 0.00 | 0 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1B17 | | | | | | | | | 0.00 | 0 | 0 | |
| NQ1C1 On 22/05/2020 Spot Bond | | | 10.92000 | 99.79971 | 10.92000 | 99.75668 | | | 0.00 | 0 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | 0 | |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | 0.00 | 0 | 0 | |
| Total NQ1C15 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NQ1C15 | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| NQ1C1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.00007 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 99.99997 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.99995 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQF1D6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D6 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.00007 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | 100.00000 | 8.72442 | 100.00000 | 8.69719 | | | 620,000,000,000,000.00 | 6,200,000,000 | 2,400,000,000 | |
| Total NQF1D8 SPOT | | | | | | | | | 20,000,000,000,000.00 | 6,200,000,000 | 2,400,000,000 | |
| Total For NQF1D8 | | | | | | | | | 20,000,000,000,000.00 | 6,200,000,000 | 2,400,000,000 | |
| NRA01: On 30/11/2018 Spot Bond | | | 9.73500 | 105.27276 | 9.73500 | 105.24542 | | | 0.00 | 0 | 600,000,000 | |
| Total NRA018 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 | |
| Total For NRA018 | | | | | | | | | 0.00 | 0 | 600,000,000 | |
| NRA02: On 31/10/2022 Spot Bond | | | 10.61500 | 108.26688 | 10.61500 | 108.23645 | | | 0.00 | 0 | 600,000,000 | |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 | |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 600,000,000 | |
| NRA02: On 31/05/2023 Spot Bond | | | 2.02500 | 179.89549 | 2.02500 | 179.80749 | | | 0.00 | 0 | 8,900,000,000 | |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 8,900,000,000 | |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 8,900,000,000 | |
| NRA02: On 30/11/2028 Spot Bond | | | 12.13000 | 100.53560 | 12.13000 | 100.50325 | | | 0.00 | 0 | 2,510,000,000 | |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 2,510,000,000 | |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 2,510,000,000 | |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13939 | | | 0.00 | 0 | 0 | |
| Total NTC12 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NTC12 | | | | | | | | | 0.00 | 0 | 0 | |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60826 | | | 0.00 | 0 | 0 | |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NTC16 | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.83841 | | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.78872 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.63516 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT101 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.81845 | | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT102 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.77572 | | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 17.34119 | 100.00000 | 17.29824 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.26714 | | | | 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 | | | 11.04000 | 94.84755 | 11.04000 | 94.81956 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.78132 | | | | 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 | | | 11.21500 | 93.70135 | 11.21500 | 97.26811 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 11.81500 | 95.65025 | 11.81500 | 95.62043 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 12.48000 | 92.00026 | 12.48000 | 93.87678 | | | | 0.00 | 0 | 880,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 880,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 880,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.74096 | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 11.80500 | 98.11867 | 11.80500 | 98.08810 | | | 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 | | | 12.38000 | 96.54980 | 12.38000 | 96.51829 | | | 0.00 | 0 | 940,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 940,000,000 |
| OTCA2 On 31/07/2016 Spot Bond | | | 100.00000 | 84.29561 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM21 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77721 | | | 0.00 | 0 | 0 |
| Total PMM21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM21 | | | | | | | | | 0.00 | 0 | 0 |
| PMM23 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77289 | | | 0.00 | 0 | 0 |
| Total PMM23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM23 | | | | | | | | | 0.00 | 0 | 0 |
| PMM24 On 07/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67349 | | | 0.00 | 0 | 0 |
| Total PMM24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM24 | | | | | | | | | 0.00 | 0 | 0 |
| PMM25 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75989 | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | 0.00 | 0 | 0 |
| PMM26 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.42839 | | | 0.00 | 0 | 0 |
| Total PMM26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM26 | | | | | | | | | 0.00 | 0 | 0 |
| PMM27 On 25/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95395 | | | 0.00 | 0 | 0 |
| Total PMM27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM27 | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93129 | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--------------------------|--------------------------|------------------------|
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.28519 | | | 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 | | | 10.78500 | 99.04561 | 10.78500 | 100.31964 | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A: On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.59460 | | | 0.00 | 0 | 0 |
| Total PRE1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A: On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.60065 | | | 0.00 | 2,680,000,000 | 1,340,000,000 |
| Total PRE1A3 SPOT | | | | | | | | | 0.00 | 2,680,000,000 | 1,340,000,000 |
| Total For PRE1A3 | | | | | | | | | 0.00 | 2,680,000,000 | 1,340,000,000 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.61411 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.67190 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.68533 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 9.30000 | 41.87303 | 9.30000 | 41.86263 | | | 0.00 | 0 | 0 |
| Total R010P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R010P | | | | | | | | | 0.00 | 0 | 0 |
| R159 On 15/09/2016 Spot Bond | | | 7.59500 | 104.27642 | 7.59500 | 104.25522 | | | 0.00 | 0 | 194,504,666,700 |
| Total R159 SPOT | | | | | | | | | 0.00 | 0 | 194,504,666,700 |
| Total For R159 | | | | | | | | | 0.00 | 0 | 194,504,666,700 |
| R159P On 15/09/2016 Spot Bond | | | 7.42500 | 97.73352 | 7.42500 | 97.71409 | | | 0.00 | 0 | 0 |
| Total R159P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R159P | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 9.44500 | 111.39220 | 9.48000 | 111.12254 | | 687,376,140,747,500.00 | 2,719,679,845,500 | 1,162,342,912,400 | |
| Total R186 SPOT | | | | | | | | 687,376,140,747,500.00 | 2,719,679,845,500 | 1,162,342,912,400 | |
| Total For R186 | | | | | | | | 687,376,140,747,500.00 | 2,719,679,845,500 | 1,162,342,912,400 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| R187P On 21/12/2026 Spot Bond | | | 9.22000 | 38.54499 | 9.22000 | 38.53550 | | | 0.00 | 0 | 0 |
| Total R187P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R187P | | | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 9.14000 | 35.53588 | 9.14000 | 35.52721 | | | 0.00 | 0 | 0 |
| Total R188P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R188P | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Spot Bond | | | 1.66000 | 300.19835 | 1.62000 | 300.80749 | | 5,288,454,394,000.00 | 3,185,815,900 | 31,796,411,100 | |
| Total R197 SPOT | | | | | | | | 5,288,454,394,000.00 | 3,185,815,900 | 31,796,411,100 | |
| Total For R197 | | | | | | | | 5,288,454,394,000.00 | 3,185,815,900 | 31,796,411,100 | |
| R202 On 07/12/2033 Spot Bond | | | 1.76000 | 249.01314 | 1.76000 | 248.89312 | | 46,201,084,336,000.00 | 26,250,616,100 | 247,266,183,100 | |
| Total R202 SPOT | | | | | | | | 16,201,084,336,000.00 | 26,250,616,100 | 247,266,183,100 | |
| Total For R202 | | | | | | | | 16,201,084,336,000.00 | 26,250,616,100 | 247,266,183,100 | |
| R2023 On 28/02/2023 Spot Bond | | | 9.18000 | 94.68817 | 9.23500 | 94.40499 | | 483,552,960,000,000.00 | 379,472,000,000 | 659,406,164,200 | |
| Total R2023 SPOT | | | | | | | | 13,552,960,000,000.00 | 379,472,000,000 | 659,406,164,200 | |
| Total For R2023 | | | | | | | | 13,552,960,000,000.00 | 379,472,000,000 | 659,406,164,200 | |
| R203 On 15/09/2017 Spot Bond | | | 8.04000 | 101.80638 | 8.10000 | 101.71099 | | 774,898,213,772,000.00 | 220,758,484,300 | 818,318,000,000 | |
| Total R203 SPOT | | | | | | | | 14,898,213,772,000.00 | 220,758,484,300 | 818,318,000,000 | |
| Total For R203 | | | | | | | | 14,898,213,772,000.00 | 220,758,484,300 | 818,318,000,000 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.86000 | 88.67168 | 9.86000 | 88.64823 | | 600,456,680,000,000.00 | 263,738,000,000 | 721,451,147,500 | |
| Total R2030 SPOT | | | | | | | | 10,456,680,000,000.00 | 263,738,000,000 | 721,451,147,500 | |
| Total For R2030 | | | | | | | | 10,456,680,000,000.00 | 263,738,000,000 | 721,451,147,500 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.99000 | 87.49289 | 9.99000 | 87.46960 | | 794,787,410,000,000.00 | 780,259,000,000 | 497,273,200,000 | |
| Total R2032 SPOT | | | | | | | | 14,787,410,000,000.00 | 780,259,000,000 | 497,273,200,000 | |
| Total For R2032 | | | | | | | | 14,787,410,000,000.00 | 780,259,000,000 | 497,273,200,000 | |
| R2035 On 28/02/2035 Spot Bond | | | 10.02500 | 92.39403 | 10.02500 | 92.36960 | | 780,105,724,567,500.00 | 377,067,902,700 | 738,157,846,900 | |
| Total R2035 SPOT | | | | | | | | 10,105,724,567,500.00 | 377,067,902,700 | 738,157,846,900 | |
| Total For R2035 | | | | | | | | 10,105,724,567,500.00 | 377,067,902,700 | 738,157,846,900 | |
| R2037 On 31/01/2037 Spot Bond | | | 10.08000 | 89.01260 | 10.08000 | 88.98857 | | 557,452,374,000,000.00 | 352,921,862,500 | 864,939,656,600 | |
| Total R2037 SPOT | | | | | | | | 17,452,374,000,000.00 | 352,921,862,500 | 864,939,656,600 | |
| Total For R2037 | | | | | | | | 17,452,374,000,000.00 | 352,921,862,500 | 864,939,656,600 | |
| R204 On 21/12/2018 Spot Bond | | | 8.45000 | 102.35451 | 8.51500 | 102.18451 | | 145,557,249,795,000.00 | 490,598,491,100 | 752,720,848,300 | |
| Total R204 SPOT | | | | | | | | 15,557,249,795,000.00 | 490,598,491,100 | 752,720,848,300 | |
| Total For R204 | | | | | | | | 15,557,249,795,000.00 | 490,598,491,100 | 752,720,848,300 | |
| R2040 On 31/01/2040 Spot Bond | | | 10.13500 | 92.67059 | 10.13500 | 92.64542 | | 581,921,475,000,000.00 | 156,085,000,000 | 371,715,000,000 | |
| Total R2040 SPOT | | | | | | | | 11,921,475,000,000.00 | 156,085,000,000 | 371,715,000,000 | |
| Total For R2040 | | | | | | | | 11,921,475,000,000.00 | 156,085,000,000 | 371,715,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2044 On 31/01/2044 Spot Bond | | | 10.16000 | 89.72967 | 10.16000 | 89.70523 | | | 688,898,800,000,000.00 | 67,805,000,000 | 496,313,000,000 |
| Total R2044 SPOT | | | | | | | | | 18,898,800,000,000.00 | 67,805,000,000 | 496,313,000,000 |
| Total For R2044 | | | | | | | | | 18,898,800,000,000.00 | 67,805,000,000 | 496,313,000,000 |
| R2048 On 28/02/2048 Spot Bond | | | 10.16000 | 88.72460 | 10.16000 | 88.70084 | | | 742,139,159,840,000.00 | 663,596,374,000 | 760,723,432,800 |
| Total R2048 SPOT | | | | | | | | | 12,139,159,840,000.00 | 663,596,374,000 | 760,723,432,800 |
| Total For R2048 | | | | | | | | | 12,139,159,840,000.00 | 663,596,374,000 | 760,723,432,800 |
| R207 On 15/01/2020 Spot Bond | | | 8.78500 | 97.87497 | 8.84000 | 97.68838 | | | 916,500,936,242,500.00 | 901,138,410,500 | 914,462,687,700 |
| Total R207 SPOT | | | | | | | | | 16,500,936,242,500.00 | 901,138,410,500 | 914,462,687,700 |
| Total For R207 | | | | | | | | | 16,500,936,242,500.00 | 901,138,410,500 | 914,462,687,700 |
| R208 On 31/03/2021 Spot Bond | | | 8.92000 | 92.58220 | 8.98500 | 92.32184 | | | 054,484,442,232,000.00 | 454,538,614,600 | 741,689,342,500 |
| Total R208 SPOT | | | | | | | | | 14,484,442,232,000.00 | 454,538,614,600 | 741,689,342,500 |
| Total For R208 | | | | | | | | | 14,484,442,232,000.00 | 454,538,614,600 | 741,689,342,500 |
| R209 On 31/03/2036 Spot Bond | | | 9.95000 | 69.13008 | 9.95500 | 69.07965 | | | 581,333,350,000,000.00 | 359,933,000,000 | 996,693,566,300 |
| Total R209 SPOT | | | | | | | | | 11,333,350,000,000.00 | 359,933,000,000 | 996,693,566,300 |
| Total For R209 | | | | | | | | | 11,333,350,000,000.00 | 359,933,000,000 | 996,693,566,300 |
| R210 On 31/03/2028 Spot Bond | | | 1.74000 | 184.85137 | 1.74000 | 184.76237 | | | 5,185,200,000,000.00 | 2,980,000,000 | 100,488,896,100 |
| Total R210 SPOT | | | | | | | | | 5,185,200,000,000.00 | 2,980,000,000 | 100,488,896,100 |
| Total For R210 | | | | | | | | | 5,185,200,000,000.00 | 2,980,000,000 | 100,488,896,100 |
| R211 On 31/01/2017 Spot Bond | | | 0.60000 | 139.23156 | 0.50000 | 139.26371 | | | 7,444,288,260,000.00 | 12,407,147,100 | 164,584,813,600 |
| Total R211 SPOT | | | | | | | | | 7,444,288,260,000.00 | 12,407,147,100 | 164,584,813,600 |
| Total For R211 | | | | | | | | | 7,444,288,260,000.00 | 12,407,147,100 | 164,584,813,600 |
| R212 On 31/01/2022 Spot Bond | | | 1.66500 | 145.24572 | 1.66500 | 145.17605 | | | 22,248,228,667,500.00 | 13,362,299,500 | 183,753,266,500 |
| Total R212 SPOT | | | | | | | | | 22,248,228,667,500.00 | 13,362,299,500 | 183,753,266,500 |
| Total For R212 | | | | | | | | | 22,248,228,667,500.00 | 13,362,299,500 | 183,753,266,500 |
| R213 On 28/02/2031 Spot Bond | | | 9.87500 | 79.50523 | 9.89000 | 79.38802 | | | 205,371,662,850,000.00 | 122,062,953,200 | 534,731,039,600 |
| Total R213 SPOT | | | | | | | | | 15,371,662,850,000.00 | 122,062,953,200 | 534,731,039,600 |
| Total For R213 | | | | | | | | | 15,371,662,850,000.00 | 122,062,953,200 | 534,731,039,600 |
| R214 On 28/02/2041 Spot Bond | | | 10.08000 | 69.08403 | 10.08000 | 69.06567 | | | 974,877,535,168,000.00 | 295,126,739,600 | 748,342,157,200 |
| Total R214 SPOT | | | | | | | | | 14,877,535,168,000.00 | 295,126,739,600 | 748,342,157,200 |
| Total For R214 | | | | | | | | | 14,877,535,168,000.00 | 295,126,739,600 | 748,342,157,200 |
| R230C On 15/09/2016 Spot Bond | | | 7.42500 | 97.73352 | 7.42500 | 97.71409 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | 0.00 | 0 | 0 |
| R329C On 21/06/2016 Spot Bond | | | 7.41500 | 99.43440 | 7.41500 | 99.41431 | | | 0.00 | 0 | 0 |
| Total R329C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R329C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R330C On 21/12/2016 Spot Bond | | | 7.47500 | 95.85747 | 7.47500 | 95.83825 | | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | | 0.00 | 0 | 0 |
| R331C On 21/06/2017 Spot Bond | | | 8.07500 | 91.83115 | 8.07500 | 91.81129 | | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | | | | 0.00 | 0 | 0 |
| R332C On 21/12/2017 Spot Bond | | | 8.12500 | 88.20051 | 8.12500 | 88.18132 | | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | | | | 0.00 | 0 | 0 |
| R333C On 21/06/2018 Spot Bond | | | 8.52000 | 84.09245 | 8.52000 | 84.07328 | | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | | | | 0.00 | 0 | 0 |
| R334C On 21/12/2018 Spot Bond | | | 8.50000 | 80.69636 | 8.50000 | 80.67801 | | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | | | | 0.00 | 0 | 0 |
| R335C On 21/06/2019 Spot Bond | | | 8.48000 | 77.45228 | 8.48000 | 77.43471 | | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 8.47000 | 74.32738 | 8.47000 | 74.31054 | | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 8.80000 | 70.39385 | 8.80000 | 70.37729 | | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 8.78000 | 67.48621 | 8.78000 | 67.47036 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 8.90500 | 64.25648 | 8.90500 | 64.24118 | | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 8.87500 | 61.61603 | 8.87500 | 61.60141 | | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 8.84500 | 59.10107 | 8.84500 | 59.08710 | | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R342C On 21/12/2022 Spot Bond | | | 8.81500 | 56.70507 | 8.81500 | 56.69171 | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 8.77500 | 54.45876 | 8.77500 | 54.44598 | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 8.73500 | 52.32150 | 8.73500 | 52.30928 | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 9.42000 | 47.54788 | 9.42000 | 47.53592 | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 9.38000 | 45.55814 | 9.38000 | 45.54673 | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R346C | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 9.34000 | 43.66838 | 9.34000 | 43.65749 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 9.30000 | 41.87303 | 9.30000 | 41.86263 | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 9.26000 | 40.16687 | 9.26000 | 40.15694 | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 9.22000 | 38.54499 | 9.22000 | 38.53550 | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 9.18000 | 37.00278 | 9.18000 | 36.99370 | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 9.14000 | 35.53588 | 9.14000 | 35.52721 | | | 0.00 | 0 | 0 |
| Total R352C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 15/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35352 | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.66368 | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| Total For RCSB05 | | | | | | | | | 0.00 | 2,800,000,000 | 1,400,000,000 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.19654 | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.94600 | | | 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 | 57.94135 | 100.00000 | 57.80099 | | | 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 | 35.26942 | 100.00000 | 35.18304 | | | 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 | 65.68986 | 100.00000 | 65.53073 | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 66.20475 | 100.00000 | 66.04436 | | | 0.00 | 0 | 0 |
| Total RCSB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB5U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 31.79685 | 100.00000 | 31.71897 | | | 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 | 42.60052 | 100.00000 | 42.49067 | | | 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 | 9.08660 | 100.00000 | 9.06113 | | | 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 | 29.41610 | 100.00000 | 29.34024 | | | 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 | 21.32309 | 100.00000 | 21.26809 | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 11.35435 | 100.00000 | 11.32507 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72307 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22317 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90374 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.56566 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 25/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95714 | | | | 0.00 | 0 | 0 |
| Total RDFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 27/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58133 | | | | 0.00 | 0 | 0 |
| Total RDFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08837 | | | | 0.00 | 0 | 0 |
| Total RDFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74673 | | | | 0.00 | 0 | 0 |
| Total RDFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79738 | | | | 0.00 | 0 | 0 |
| Total RDFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41607 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00020 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| REBC0 On 20/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.79544 | | | | 0.00 | 0 | 0 |
| Total REBC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00003 | | | | 0.00 | 0 | 0 |
| Total REBC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC03 | | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.11002 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.54333 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01 On 02/03/2018 Spot Bond | | | 100.00000 | 32.99395 | 100.00000 | 32.91403 | | | | 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 | 19.05791 | 100.00000 | 19.01174 | | | | 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 | 13.38891 | 100.00000 | 13.35648 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04 On 02/03/2021 Spot Bond | | | 100.00000 | 11.16454 | 100.00000 | 11.13749 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71810 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44790 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES24 On 09/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.83570 | | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.06234 | | | | 0.00 | 14,260,000,000 | 8,880,000,000 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 14,260,000,000 | 8,880,000,000 |
| Total For RES27 | | | | | | | | | | 0.00 | 14,260,000,000 | 8,880,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RES29 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.96700 | | | 0.00 | 0 | 0 |
| Total RES29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES29 | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.84807 | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03823 | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 91.80274 | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.84440 | | | 0.00 | 0 | 0 |
| Total RP013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP013 | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 87.15940 | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 105.32837 | 12.35000 | 105.29370 | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 16.08839 | 100.00000 | 16.04941 | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | 0.00 | 0 | 0 |
| RP026 On 13/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.56793 | | | 0.00 | 0 | 0 |
| Total RP026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP026 | | | | | | | | | 0.00 | 0 | 0 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 16.53483 | 100.00000 | 16.49477 | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | 0.00 | 0 | 0 |
| RPP04U On 07/10/2016 Spot Bond | | | 100.00000 | 89.21569 | 100.00000 | 88.99756 | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| RPP08I On 30/04/2020 Spot Bond | | | 100.00000 | 15.82317 | 100.00000 | 15.76538 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP09I On 21/11/2016 Spot Bond | | | 100.00000 | 82.52662 | 100.00000 | 82.34643 | | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.31017 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 60.63023 | | | | 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 | | | 10.48500 | 98.94235 | 10.48500 | 98.91473 | | | 20,970,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 |
| Total RW21 SPOT | | | | | | | | | 20,970,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 |
| Total For RW21 | | | | | | | | | 20,970,000,000,000.00 | | 2,000,000,000 | 2,000,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 10.96500 | 96.96220 | 10.96500 | 96.93392 | | | | 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 | | | 11.44000 | 96.77558 | 11.44000 | 96.74616 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 8.79500 | 100.93414 | 8.79500 | 100.94598 | | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/R157 On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.31852 | | | | 0.00 | 0 | 0 |
| Total SBK13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 10.20000 | 99.05047 | 10.20000 | 99.02356 | | | | 0.00 | 0 | 450,000,000 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.04276 | | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.23070 | | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.59094 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.67125 | | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73527 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 103.51054 | | | | 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 | | | | 100.00000 | 0.00000 | 100.43484 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.96224 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 12.83500 | 94.64607 | 12.83500 | 94.61372 | | | | 0.00 | 0 | 1,915,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,915,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 1,915,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.39652 | | | | 0.00 | 0 | 3,500,000,000 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| SBK25 On 25/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.87037 | | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 12.72500 | 99.24702 | 12.72500 | 99.21357 | | | | 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 | | | 10.26500 | 97.87433 | 10.26500 | 97.84757 | | | | 0.00 | 0 | 2,420,000,000 |
| Total SBK9 SPOT | | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| Total For SBK9 | | | | | | | | | | 0.00 | 0 | 2,420,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBN33 On 15/09/2017 Spot Bond | | | 9.50000 | 100.04064 | 9.50000 | 100.01542 | | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92465 | | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21754 | | | | 0.00 | 0 | 0 |
| Total SBN51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 9.02000 | 101.35442 | 9.02000 | 101.33013 | | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.90674 | | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.30010 | | | | 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 | | | 10.72500 | 102.14393 | 10.72500 | 102.11477 | | | | 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 | | | 11.38000 | 92.42663 | 11.38000 | 92.39883 | | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.18098 | | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46783 | | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54686 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 9.67500 | 97.94637 | 9.67500 | 97.92096 | | | | 0.00 | 0 | 9,146,900,000 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 9,146,900,000 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 9,146,900,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS26l On 28/02/2017 Spot Bond | | | 100.00000 | 53.83013 | 100.00000 | 53.71034 | | | | 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 | | | 10.72500 | 99.50608 | 10.72500 | 99.47753 | | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54308 | | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 9.81500 | 100.97793 | 9.81500 | 100.95150 | | | | 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 | | | 11.39000 | 81.21903 | 11.39000 | 81.19432 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.65368 | | | | 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 | | | 11.58000 | 93.33798 | 11.58000 | 93.30927 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23682 | | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45633 | | | | 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 | | | 11.28000 | 95.51659 | 11.28000 | 95.48811 | | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66008 | | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.50294 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| SBS37 On 29/01/2020 Spot Bond | | | 10.08000 | 96.17584 | 10.08000 | 96.14986 | | | | 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 | | | 11.31000 | 90.79180 | 11.31000 | 90.76435 | | | | 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 | | | 12.14000 | 87.03601 | 12.14000 | 87.00784 | | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 10.75500 | 91.43265 | 10.75500 | 91.40663 | | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05394 | | | | 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 | | | 10.87500 | 96.23669 | 10.87500 | 96.20900 | | | | 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 | | | 11.56000 | 95.12578 | 11.56000 | 95.09673 | | | | 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 | | | 11.73000 | 94.68482 | 11.73000 | 94.65549 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.16605 | | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.17065 | | | | 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 | | | 10.75500 | 102.36814 | 10.75500 | 102.33868 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.17421 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SBS9 On 07/07/2016 Spot Bond | | | 7.94500 | 104.70716 | 7.94500 | 104.68459 | | | | 0.00 | 0 | 0 |
| Total SBS9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS9 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.92000 | 119.88227 | 2.92000 | 277.45548 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 1.47000 | 137.09783 | 1.47000 | 138.34804 | | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 3.31000 | 200.54820 | 3.31000 | 202.72059 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 46.20380 | 100.00000 | 46.09187 | | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.46775 | | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | 0 |
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 60.67445 | 100.00000 | 60.52746 | | | | 0.00 | 0 | 0 |
| Total SHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 176.79655 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SHI05 On 31/01/2017 Spot Bond | | | 2.15000 | 122.82514 | 2.15000 | 137.71234 | | | | 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 | 100.89532 | 6.50000 | 100.87768 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.24953 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.40698 | | | | 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 | | | 9.60000 | 102.63155 | 9.60000 | 102.60527 | | | | 0.00 | 0 | 10,000,000,000 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 103.49948 | 8.75000 | 103.47526 | | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.84341 | | | | 0.00 | 0 | 4,850,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 4,850,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 4,850,000 |
| SHS08 On 21/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SHS08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS08 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 80.87912 | 100.00000 | 80.70175 | | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65235 | | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58050 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SHS16I On 29/06/2016 Spot Bond | | | 100.00000 | 91.02244 | 100.00000 | 90.79602 | | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS17I On 30/09/2016 Spot Bond | | | 100.00000 | 93.26642 | 100.00000 | 93.03670 | | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS18I On 30/11/2016 Spot Bond | | | 100.00000 | 65.99358 | 100.00000 | 65.83371 | | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.70000 | 102.58957 | 9.70000 | 102.56317 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46503 | | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34416 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38883 | | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 10.88500 | 100.51246 | 10.88500 | 100.48335 | | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38883 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67095 | | | | 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 | 17.59550 | 100.00000 | 19.54087 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SLI2 On 15/08/2016 Spot Bond | | | 8.84500 | 102.75329 | 8.84500 | 102.72889 | | | | 0.00 | 0 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SLI3 On 15/08/2018 Spot Bond | | | 10.31500 | 99.19585 | 10.31500 | 99.16844 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 9.50000 | 100.04064 | 9.50000 | 100.01542 | | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.09161 | | | | 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 | | | 11.93500 | 45.01525 | 11.93500 | 100.52865 | | | | 0.00 | 0 | 1,500,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00002 | | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23364 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00009 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41324 | | | | 0.00 | 0 | 0 |
| Total SPG001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG001 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA01 On 28/06/2016 Spot Bond | | | 8.80000 | 103.93794 | 8.80000 | 103.91309 | | | | 0.00 | 0 | 0 |
| Total SSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89011 | | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 10.66000 | 92.70301 | 10.66000 | 92.67671 | | | | 0.00 | 0 | 4,000,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN00: On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78294 | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41958 | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71256 | | | 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 | | | 10.55500 | 86.81289 | 10.55500 | 86.78850 | | | 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 | | | 10.55500 | 86.81289 | 10.55500 | 86.78850 | | | 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 | | | 10.26000 | 93.60976 | 10.26000 | 93.58404 | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65706 | | | 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 | | | 8.98000 | 100.66448 | 8.98000 | 100.64046 | | | 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 | | | 2.57000 | 117.71385 | 2.57000 | 118.10319 | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2018 Spot Bond | | | 9.61500 | 99.76593 | 9.61500 | 99.74033 | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 26/08/2018 Spot Bond | | | 8.50000 | 100.51406 | 8.50000 | 99.92994 | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 11.50000 | 98.39694 | 11.50000 | 98.36689 | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN01: On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.78230 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 11.76000 | 68.61314 | 11.76000 | 68.59195 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80056 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.83274 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.39721 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.37550 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.16313 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97668 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63104 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.75838 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.14996 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SY128€ On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.12789 | | | | 0.00 | 0 | 0 |
| Total SY1286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1286 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1287 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93381 | | | | 0.00 | 0 | 0 |
| Total SY1287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1287 | | | | | | | | | | 0.00 | 0 | 0 |
| SY129C On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.63624 | | | | 0.00 | 0 | 0 |
| Total SY1290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1290 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1291 On 17/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.49376 | | | | 0.00 | 0 | 0 |
| Total SY1291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1291 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1297 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.81387 | | | | 0.00 | 0 | 0 |
| Total SY1297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1297 | | | | | | | | | | 0.00 | 0 | 0 |
| SY129€ On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93849 | | | | 0.00 | 0 | 11,800,000,000 |
| Total SY1298 SPOT | | | | | | | | | | 0.00 | 0 | 11,800,000,000 |
| Total For SY1298 | | | | | | | | | | 0.00 | 0 | 11,800,000,000 |
| SY129€ On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.61620 | | | | 0.00 | 0 | 0 |
| Total SY1299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1299 | | | | | | | | | | 0.00 | 0 | 0 |
| SY130C On 03/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77323 | | | | 0.00 | 0 | 0 |
| Total SY1300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1300 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1301 On 24/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97972 | | | | 0.00 | 0 | 0 |
| Total SY1301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1301 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 10.13000 | 94.57672 | 10.13000 | 94.55119 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A1C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00009 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00011 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|-----------------------|-----------------------|----------------------|
| T12A12 On 21/02/2048 Spot Bond | | | 10.49000 | 86.67484 | 10.49000 | 98.32140 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A10 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | 10.39000 | 100.18339 | 10.39000 | 102.45573 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | 100.00000 | 13.39112 | 100.00000 | 13.34839 | | 660,000,000,000,000.00 | | 16,600,000,000 | 11,600,000,000 | |
| Total T13A13 SPOT | | | | | | | | 660,000,000,000,000.00 | | 16,600,000,000 | 11,600,000,000 | |
| Total For T13A13 | | | | | | | | 660,000,000,000,000.00 | | 16,600,000,000 | 11,600,000,000 | |
| T13A14 On 21/08/2018 Spot Bond | | | 100.00000 | 13.39112 | 100.00000 | 13.34839 | | 500,000,000,000,000.00 | | 5,000,000,000 | 6,400,000,000 | |
| Total T13A14 SPOT | | | | | | | | 500,000,000,000,000.00 | | 5,000,000,000 | 6,400,000,000 | |
| Total For T13A14 | | | | | | | | 500,000,000,000,000.00 | | 5,000,000,000 | 6,400,000,000 | |
| T13A15 On 21/08/2020 Spot Bond | | | 100.00000 | 2.38333 | 100.00000 | 2.37573 | | | | 0.00 | 0 | 5,900,000,000 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 5,900,000,000 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 5,900,000,000 |
| T13A16 On 21/08/2020 Spot Bond | | | 100.00000 | 12.70013 | 100.00000 | 12.64304 | | 500,000,000,000,000.00 | | 45,000,000,000 | 35,000,000,000 | |
| Total T13A16 SPOT | | | | | | | | 500,000,000,000,000.00 | | 45,000,000,000 | 35,000,000,000 | |
| Total For T13A16 | | | | | | | | 500,000,000,000,000.00 | | 45,000,000,000 | 35,000,000,000 | |
| TFS117 On 02/09/2018 Spot Bond | | | 100.00000 | | 0.00000 | 99.63839 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | 100.00000 | | 0.00000 | 101.37929 | | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.93055 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS133 On 28/07/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TFS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS133 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.10515 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.12927 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS137 On 16/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15073 | | | | 0.00 | 0 | 0 |
| Total TFS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS137 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS138 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57527 | | | | 0.00 | 0 | 400,000,000 |
| Total TFS138 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For TFS138 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TFS84 On 28/07/2016 Spot Bond | | | 8.04500 | 102.87613 | 8.04500 | 102.85377 | | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.83270 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.06863 | | | | 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 | 102.71600 | 7.83000 | 102.69433 | | | | 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 | 100.82229 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84595 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/07/2017 Spot Bond | | | 7.39000 | 91.98614 | 7.39000 | 102.54377 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.82229 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.84595 | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.16000 | 92.22143 | 7.16000 | 102.46502 | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.89229 | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88851 | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.97921 | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96694 | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.33697 | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29471 | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.82134 | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.85162 | | | 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 | 103.02619 | 8.73000 | 103.00200 | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.62502 | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11Aε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.84594 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Aε On 18/07/2041 Spot Bond | | | 9.98500 | 84.42445 | 9.98500 | 99.43292 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.50325 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Aε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.84594 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.89418 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.88378 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.87999 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.97732 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.97354 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.94048 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.27119 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.27495 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH11D On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.25615 | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00010 | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 10.44000 | 98.17698 | 10.44000 | 98.86527 | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00009 | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00011 | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 10.35000 | 97.27222 | 10.35000 | 97.24526 | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00011 | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | 10.46000 | 80.26803 | 10.46000 | 96.28055 | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00014 | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00014 | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00014 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00014 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00020 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00020 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00020 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00020 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00046 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00046 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.15429 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00045 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00009 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| TH13A On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.00003 | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 10.59000 | 95.78017 | 10.59000 | 98.06997 | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00008 | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00009 | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00003 | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 10.48000 | 98.79804 | 10.48000 | 99.54838 | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00004 | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00004 | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | | | 100.00000 | 2.38333 | 100.00000 | 2.37573 | | 350,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| Total TH13B4 SPOT | | | | | | | | 50,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| Total For TH13B4 | | | | | | | | 50,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-------------|----------------------|----------------------|
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00006 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | 100.00000 | 2.38333 | 100.00000 | 2.37573 | | | 0.00 | 0 | 2,400,000,000 |
| Total TH13C4 SPOT | | | | | | | | | 0.00 | 0 | 2,400,000,000 |
| Total For TH13C4 | | | | | | | | | 0.00 | 0 | 2,400,000,000 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00015 | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00015 | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | 100.00000 | 2.38333 | 100.00000 | 2.37573 | | 155,000,000,000,000.00 | 0.00 | 1,550,000,000 | 1,200,000,000 |
| Total TH13D4 SPOT | | | | | | | | 155,000,000,000,000.00 | 0.00 | 1,550,000,000 | 1,200,000,000 |
| Total For TH13D4 | | | | | | | | 155,000,000,000,000.00 | 0.00 | 1,550,000,000 | 1,200,000,000 |
| TH9A1(On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.84689 | | | 0.00 | 0 | 0 |
| Total TH9A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A10 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | 101.06155 | 6.30753 | 101.06155 | 6.29194 | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | 100.00000 | 88.64460 | 100.00000 | 88.43404 | | | | 0.00 | 0 | 0 |
| Total THE9A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89521 | | | | 0.00 | 0 | 0 |
| Total THE9A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.84216 | | | | 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 | 100.84689 | | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.84216 | | | | 0.00 | 0 | 0 |
| Total THE9A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A9 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89418 | | | | 0.00 | 0 | 0 |
| Total THE9B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.89418 | | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89418 | | | | 0.00 | 0 | 0 |
| Total THE9B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96977 | | | | 0.00 | 0 | 0 |
| Total THE9C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.98866 | | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| THE9C On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96505 | | | | 0.00 | 0 | 0 |
| Total THE9C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34169 | | | | 0.00 | 0 | 0 |
| Total THE9D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 101.36515 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35577 | | | | 0.00 | 0 | 0 |
| Total THE9D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 10.66000 | 87.64030 | 10.66000 | 87.57811 | | | | 0.00 | 0 | 10,000,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 14.13521 | 100.00000 | 14.10847 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 108.80000 | 10.00000 | 108.77200 | | | | 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 | | | 8.98000 | 100.61105 | 8.98000 | 100.58704 | | | | 0.00 | 0 | 38,200,234,200 |
| Total TN17 SPOT | | | | | | | | | | 0.00 | 0 | 38,200,234,200 |
| Total For TN17 | | | | | | | | | | 0.00 | 0 | 38,200,234,200 |
| TN20 On 17/09/2020 Spot Bond | | | 10.48500 | 101.96005 | 10.48500 | 101.93175 | | | | 0.00 | 0 | 33,451,124,304 |
| Total TN20 SPOT | | | | | | | | | | 0.00 | 0 | 33,451,124,304 |
| Total For TN20 | | | | | | | | | | 0.00 | 0 | 33,451,124,304 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 3.88104 | 100.00000 | 3.87153 | | | | 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 | | | 10.98500 | 99.59063 | 10.98500 | 99.56169 | | | | 0.00 | 0 | 19,735,600,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 19,735,600,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 19,735,600,000 |
| TN25 On 19/08/2025 Spot Bond | | | 11.49000 | 91.29650 | 11.49000 | 91.26849 | | | | 0.00 | 0 | 24,100,000,000 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 24,100,000,000 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 24,100,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 11.50500 | 83.86735 | 11.50500 | 83.84186 | | | | 0.00 | 0 | 10,700,000,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 10,700,000,000 |

| 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 TN27 | | | | | | | | | 0.00 | 0 | 10,700,000,000 |
| TN30 On 09/10/2030 Spot Bond | | | 12.00500 | 91.07179 | 12.00500 | 91.04278 | | | 3,001,250,000,000.00 | 250,000,000 | 2,000,000,000 |
| Total TN30 SPOT | | | | | | | | | 3,001,250,000,000.00 | 250,000,000 | 2,000,000,000 |
| Total For TN30 | | | | | | | | | 3,001,250,000,000.00 | 250,000,000 | 2,000,000,000 |
| TN40 On 09/10/2040 Spot Bond | | | 12.19000 | 90.13955 | 12.19000 | 90.11041 | | | 0.00 | 0 | 1,500,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| TNF16 On 10/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65602 | | | 0.00 | 0 | 0 |
| Total TNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF16 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.83925 | | | 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 | | | | 100.00000 | 0.00000 | 100.19619 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.16973 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.22426 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.16991 | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.17367 | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total For TORQ8 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.17931 | | | 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 | 108.80000 | 10.00000 | 108.77200 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15588 | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13397 | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86104 | | | 0.00 | 0 | 200,000,000 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TPDA0: On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.84235 | | | 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 | | | 10.48500 | 96.39196 | 10.48500 | 96.36490 | | | 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 | 99.81278 | 10.00000 | 99.78606 | | | 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 | 99.81744 | 9.75000 | 99.79139 | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.82088 | 100.00000 | 9.79556 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.62099 | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.69910 | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 10.74000 | 100.48919 | 10.74000 | 100.55202 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.82301 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.07068 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.64148 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.58478 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.67063 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 9.10730 | 100.00000 | 9.08524 | | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4 On 14/06/2024 Spot Bond | | | 100.00000 | 9.70089 | 100.00000 | 9.67739 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.71832 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 10.05704 | 100.00000 | 10.03267 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.72786 | | | | 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 | 10.35384 | 100.00000 | 10.32875 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.99478 | | | | 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 | 13.97471 | 100.00000 | 13.94086 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.58501 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2024 Spot Bond | | | 100.00000 | 17.95174 | 100.00000 | 17.90826 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 15.20069 | 100.00000 | 15.16386 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 2.38677 | 100.00000 | 2.38099 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP191 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.94225 | | | | 0.00 | 0 | 0 |
| Total TSP191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP191 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP192 On 09/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.66907 | | | | 0.00 | 0 | 0 |
| Total TSP192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP192 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP193 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP193 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP195 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.31903 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP196 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.73611 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP197 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.24342 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP197 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.95495 | | | | 0.00 | 0 | 0 |
| Total TSP198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP198 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP198 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.25069 | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total TSP199 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total For TSP199 | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| TSP200 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 95.92557 | | | | 0.00 | 0 | 0 |
| Total TSP200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP200 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP201 On 04/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.47840 | | | | 0.00 | 0 | 0 |
| Total TSP201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP201 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 94.37760 | | | | 0.00 | 0 | 0 |
| Total TSP202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP202 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP203 On 16/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP203 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP204 On 01/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.84053 | | | | 0.00 | 0 | 0 |
| Total TSP204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP204 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP205 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.57173 | | | | 0.00 | 0 | 0 |
| Total TSP205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP205 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP206 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.43925 | | | | 0.00 | 0 | 0 |
| Total TSP206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP206 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP207 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.37286 | | | | 0.00 | 0 | 0 |
| Total TSP207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP207 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP208 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.29197 | | | | 0.00 | 0 | 0 |
| Total TSP208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP208 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP209 On 11/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.06832 | | | | 0.00 | 0 | 0 |
| Total TSP209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TSP209 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO011 On 28/08/2019 Spot Bond | | | 100.00000 | 17.10849 | 100.00000 | 17.06613 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 25/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95613 | | | | 0.00 | 0 | 0 |
| Total TWC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC135 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC13 On 07/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44504 | | | | 0.00 | 0 | 0 |
| Total TWC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC138 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.49249 | | | | 0.00 | 0 | 0 |
| Total TWC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC148 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC15 On 23/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.85316 | | | | 0.00 | 0 | 0 |
| Total TWC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC155 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC15 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52399 | | | | 0.00 | 0 | 0 |
| Total TWC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC159 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 03/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44468 | | | | 0.00 | 0 | 0 |
| Total TWC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC160 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 31/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32542 | | | | 0.00 | 0 | 0 |
| Total TWC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC161 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.43937 | | | | 0.00 | 0 | 0 |
| Total TWC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC162 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 24/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28401 | | | | 0.00 | 0 | 0 |
| Total TWC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC163 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97806 | | | | 0.00 | 0 | 0 |
| Total TWC164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC164 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31355 | | | | 0.00 | 0 | 0 |
| Total TWC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TWC165 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 26/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.12734 | | | | 0.00 | 0 | 0 |
| Total TWC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC166 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89178 | | | | 0.00 | 0 | 0 |
| Total TWC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC167 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85589 | | | | 0.00 | 0 | 0 |
| Total TWC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC169 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86360 | | | | 0.00 | 0 | 0 |
| Total TWC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC170 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.70295 | | | | 0.00 | 0 | 0 |
| Total TWC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC171 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41154 | | | | 0.00 | 0 | 0 |
| Total TWC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC172 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27781 | | | | 0.00 | 0 | 0 |
| Total TWC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC173 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 17/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23531 | | | | 0.00 | 0 | 0 |
| Total TWC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC174 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 19/08/2016 Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC175 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 23/06/2016 Spot Bond | | | 100.00000 | 92.40506 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC176 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 24/08/2016 Spot Bond | | | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC179 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 27/05/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.93950 | | | | 0.00 | 0 | 0 |
| Total TWCJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TWCJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80711 | | | | 0.00 | 0 | 0 |
| Total TWCJ26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 27/05/2016 Spot Bond | | | | 102.06109 | 0.00000 | 101.79768 | | | | 0.00 | 0 | 0 |
| Total TWCM25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM25 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74958 | | | | 0.00 | 0 | 0 |
| Total TWCM26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM26 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 10.38500 | 103.54247 | 10.38500 | 103.51399 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 11.43000 | 101.60135 | 11.43000 | 101.57066 | | | | 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 | 8.74270 | 100.00000 | 8.72520 | | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.05266 | 100.00000 | 8.03294 | | | | 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 | 8.34958 | 100.00000 | 8.32912 | | | | 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 | 8.67734 | 100.00000 | 8.65608 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.51222 | 100.00000 | 10.46972 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.54375 | 100.00000 | 8.52665 | | | | 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 | 7.96255 | 100.00000 | 7.94305 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.14054 | 100.00000 | 8.12061 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.45039 | 100.00000 | 8.42969 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.24485 | 100.00000 | 10.20343 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC14 On 02/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43853 | | | | 0.00 | 0 | 0 |
| Total VKC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC14 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC15 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70989 | | | | 0.00 | 0 | 0 |
| Total VKC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC15 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC16 On 29/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.20198 | | | | 0.00 | 0 | 0 |
| Total VKC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC16 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 31.87646 | 100.00000 | 31.79839 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34279 | | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.32214 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.33789 | | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80289 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36661 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.21607 | 100.00000 | 8.19963 | | | | 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 | 7.71760 | 100.00000 | 7.69870 | | | | 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 | 9.47673 | 100.00000 | 9.45351 | | | | 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 | 4.90068 | 100.00000 | 4.88867 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.29979 | 100.00000 | 10.25814 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.01712 | 100.00000 | 8.00107 | | | | 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 | 7.62750 | 100.00000 | 7.60882 | | | | 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 | 9.68596 | 100.00000 | 9.66224 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.67373 | 100.00000 | 4.66228 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.97138 | 100.00000 | 9.93106 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00058 | 100.00000 | 0.00058 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WS04 On 30/05/2016 Spot Bond | | | 7.98500 | 99.86891 | 7.98500 | 99.84709 | | | | 0.00 | 0 | 0 |
| Total WS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|------------------------|
| Total For WS04 | | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 1.04000 | 250.39610 | 1.04000 | 250.28026 | | | | 0.00 | 0 | 10,000,000,000 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| WSP2 On 28/05/2017 Spot Bond | | | 8.57000 | 100.31132 | 8.57000 | 100.28819 | | | | 0.00 | 0 | 2,000,000,000 |
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 9.07000 | 99.72243 | 9.07000 | 99.69812 | | | | 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 | | | 9.46500 | 98.38089 | 9.46500 | 98.35589 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 9.70000 | 97.17639 | 9.70000 | 97.15111 | | | | 0.00 | 0 | 2,879,500,000 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 2,879,500,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 2,879,500,000 |
| Z083 On 30/09/2019 Spot Bond | | | 8.46000 | 75.75810 | 8.46000 | 75.74105 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 75.41322 | 100.00000 | 75.25773 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.26e+017 | 159,913,626,000 | 097,012,276,704 |
| Total for SPOT : | | | | | | | | | | 1.26e+017 | 159,913,626,000 | 097,012,276,704 |
| Total Futures | | | | | | | | | | 1.26e+017 | 159,913,628,577 | 097,013,012,161 |
| Total Options | | | | | | | | | | 0.00 | 0 | 44,015 |
| Grand Total: | | | | | | | | | | 1.26e+017 | 159,913,628,577 | 097,013,056,176 |