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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2016

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| ES33 On 04/08/2016 Bond Future | | | 10.61641 | 78.65320 | 10.68855 | 78.19838 | | | 3,539,394.00 | 45 | 8,882 |
| ES33 On 03/11/2016 Bond Future | | | 10.69953 | 76.35830 | 10.77383 | 75.89625 | | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | | | 10.77875 | 77.89462 | 10.85547 | 77.42385 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 3,539,394.00 | 45 | 8,882 |
| 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 | | | 2,897.14000 | 2.89714 | 2,442,320 | | 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 | | | 2,830.72000 | 2.83072 | 2,375,900 | | 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 | | | 2,764.39000 | 2.76439 | 2,309,570 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.31 | Call | | | 3,209.70000 | 3.20970 | 3,671,750 | | 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 | | | 3,093.79000 | 3.09379 | 3,555,840 | | 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 | | | 3,151.78000 | 3.15178 | 3,613,830 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Put | | | 1,648.32000 | 1.64832 | 1,177,550 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Put | | | 1,585.23000 | 1.58523 | 1,114,460 | | 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 | | | 1,522.22000 | 1.52222 | 1,051,450 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 3,539,394.00 | 45 | 8,882 |
| ES42 | On | 04/08/2016 | Bond Future | | | 10.77119 | 82.79338 | 10.83824 | 82.31434 | | | 0.00 | 0 | 7,270 |
| ES42 | On | 03/11/2016 | Bond Future | | | 10.85317 | 80.10744 | 10.92225 | 79.62076 | | | 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 | | | 127.75897 | 127.75897 | 127.74786 | 127.74786 | | | 0.00 | 0 | 3,004 |
| I2025 | On | 03/11/2016 | Bond Future | | | 130.19954 | 130.19954 | 130.19062 | 130.19062 | | | 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 | | | 3,897.86000 | 3.89786 | 3,908,970 | | 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 | | | 3,887.86000 | 3.88786 | 3,898,970 | | 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 | | | 3,877.86000 | 3.87786 | 3,888,970 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.23 | Call | | | 960.62000 | 0.96062 | 969,540 | | 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 | | | 980.62000 | 0.98062 | 989,540 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/11/2016 | Bond Future | 129.22 | Call | | | 970.62000 | 0.97062 | 979,540 | | 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 | | | 108.68043 | 108.68043 | 108.59372 | 108.59372 | | | 0.00 | 0 | 4,159 |
| I2033 | On | 03/11/2016 | Bond Future | | | 109.73738 | 109.73738 | 109.65095 | 109.65095 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 4,159 |
| I2033 | On | 04/08/2016 | Bond Future | 104.99 | Call | | | 3,603.72000 | 3.60372 | 3,690,430 | | 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 | | | 3,593.72000 | 3.59372 | 3,680,430 | | 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 | | | 3,583.72000 | 3.58372 | 3,670,430 | | 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 | 109.18 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Call | | | 490.95000 | 0.49095 | 577,380 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Call | | | 480.95000 | 0.48095 | 567,380 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Call | | | 470.95000 | 0.47095 | 557,380 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 4,159 |
| I2038 | On | 04/08/2016 | Bond Future | | | 135.10906 | 135.10906 | 134.63008 | 134.63008 | | | 0.00 | 0 | 22,166 |
| I2038 | On | 03/11/2016 | Bond Future | | | 137.68995 | 137.68995 | 137.20431 | 137.20431 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 22,166 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Call | | | 5,330.08000 | 5.33008 | 5,809,060 | | 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 | | | 5,320.08000 | 5.32008 | 5,799,060 | | 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 | | | 5,310.08000 | 5.31008 | 5,789,060 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Call | | | 884.31000 | 0.88431 | 1,369,950 | | 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 | | | 874.31000 | 0.87431 | 1,359,950 | | 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 | | | 894.31000 | 0.89431 | 1,379,950 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 22,166 |
| I2046 | On | 04/08/2016 | Bond Future | | | 135.66235 | 135.66235 | 135.35858 | 135.35858 | | | 0.00 | 0 | 16,620 |
| I2046 | On | 03/11/2016 | Bond Future | | | 136.74810 | 136.74810 | 136.44122 | 136.44122 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,620 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Call | | | 6,358.58000 | 6.35858 | 6,662,350 | | 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 | | | 6,348.58000 | 6.34858 | 6,652,350 | | 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 | | | 6,338.58000 | 6.33858 | 6,642,350 | | 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 | | | 628.78000 | 0.62878 | 321,900 | | 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 | | | 638.78000 | 0.63878 | 331,900 | | 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 | | | 648.78000 | 0.64878 | 341,900 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,620 |
| I2050 | On | 04/08/2016 | Bond Future | | | 144.22767 | 144.22767 | 144.21461 | 144.21461 | | | 0.00 | 0 | 21,135 |
| I2050 | On | 03/11/2016 | Bond Future | | | 146.98308 | 146.98308 | 146.97237 | 146.97237 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 21,135 |
| I2050 | On | 04/08/2016 | Bond Future | 139.12 | Call | | | 5,094.61000 | 5.09461 | 5,107,670 | | 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 | | | 5,084.61000 | 5.08461 | 5,097,670 | | 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 | | | 5,074.61000 | 5.07461 | 5,087,670 | | 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 | | | 2,547.63000 | 2.54763 | 2,536,920 | | 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 | | | 2,557.63000 | 2.55763 | 2,546,920 | | 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 | | | 2,567.63000 | 2.56763 | 2,556,920 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 21,135 |
| R186 | On | 04/08/2016 | Bond Future | | | 9.07950 | 110.82293 | 9.15148 | 110.31731 | | 10.20 | 54,081,589.84 | 488 | 99,567 |
| R186 | On | 03/11/2016 | Bond Future | | | 9.12806 | 112.93323 | 9.20260 | 112.42004 | | 9.91 | 0.00 | 0 | 10 |
| Total R186 Future | | | | | | | | | | | | 54,081,589.84 | 488 | 99,577 |
| R186 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 3,637.16000 | 3.63716 | 4,015,060 | 10.35 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 557.22000 | 0.55722 | 429,500 | 10.35 | 0.00 | 0 | 5,635 |
| R186 | On | 04/08/2016 | Bond Future | 10.00 | Call | | | 5,891.69000 | 5.89169 | 6,348,820 | 10.53 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 10.00 | Put | | | 164.68000 | 0.16468 | 116,190 | 10.53 | 0.00 | 0 | 6,500 |
| R186 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 2,224.78000 | 2.22478 | 2,511,280 | 10.22 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 1,191.52000 | 1.19152 | 972,400 | 10.22 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.35 | Call | | | 2,437.46000 | 2.43746 | 2,740,590 | 10.24 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 9.35 | Put | | | 1,059.36000 | 1.05936 | 856,870 | 10.24 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 2,659.91000 | 2.65991 | 2,979,220 | 10.27 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 938.46000 | 0.93846 | 752,150 | 10.27 | 0.00 | 0 | 5,000 |
| R186 | On | 04/08/2016 | Bond Future | 8.85 | Call | | | 801.90000 | 0.80190 | 938,670 | 10.07 | 0.00 | 0 | 750 |
| R186 | On | 04/08/2016 | Bond Future | 8.85 | Put | | | 2,941.10000 | 2.94110 | 2,572,250 | 10.07 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Call | | | 277.79000 | 0.27779 | 333,830 | 9.96 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.51 | Put | | | 4,898.50000 | 4.89850 | 4,448,920 | 9.96 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.90 | Call | | | 916.12000 | 0.91612 | 1,068,030 | 10.09 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 8.90 | Put | | | 2,696.62000 | 2.69662 | 2,342,910 | 10.09 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 2,022.26000 | 2.02226 | 2,291,810 | 10.20 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 1,335.35000 | 1.33535 | 1,099,280 | 10.20 | 0.00 | 0 | 1,000 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 258.68000 | 0.25868 | 311,320 | 9.96 | 0.00 | 0 | 0 |

| 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 | 8.49 | Put | | | 5,027.69000 | 5.02769 | 4,574,710 | 9.96 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 268.10000 | 0.26810 | 322,420 | 9.96 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 4,962.93000 | 4.96293 | 4,511,630 | 9.96 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Call | | | 2,748.85000 | 2.74885 | 2,999,160 | 9.89 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Put | | | 2,766.69000 | 2.76669 | 2,503,810 | 9.89 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Call | | | 2,025.03000 | 2.02503 | 2,228,500 | 9.82 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Put | | | 3,637.37000 | 3.63737 | 3,327,650 | 9.82 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 4,801.16000 | 4.80116 | 5,149,520 | 10.09 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 1,393.63000 | 1.39363 | 1,228,800 | 10.09 | 0.00 | 0 | 5,000 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Call | | | 1,968.45000 | 1.96845 | 2,167,900 | 9.81 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Put | | | 3,720.94000 | 3.72094 | 3,407,200 | 9.81 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Call | | | 3,485.54000 | 3.48554 | 3,776,110 | 9.97 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Put | | | 2,142.24000 | 2.14224 | 1,919,620 | 9.97 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Call | | | 4,576.15000 | 4.57615 | 4,915,720 | 10.07 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Put | | | 1,497.87000 | 1.49787 | 1,324,250 | 10.07 | 0.00 | 0 | 5,000 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Call | | | 1,996.62000 | 1.99662 | 2,198,070 | 9.82 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Put | | | 3,679.00000 | 3.67900 | 3,367,260 | 9.82 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 33,235 |
| Total For R186 | | | | | | | | | | | | 54,081,589.84 | 488 | 132,812 |
| R197 | On | 04/08/2016 | Bond Future | | | 299.02902 | 299.02902 | 298.81482 | 298.81482 | | | 6,877,667.46 | 23 | 1,822 |
| R197 | On | 03/11/2016 | Bond Future | | | 304.74123 | 304.74123 | 304.52845 | 304.52845 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 6,877,667.46 | 23 | 1,822 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Call | | | 4,854.82000 | 4.85482 | 5,069,020 | | 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 | | | 4,844.82000 | 4.84482 | 5,059,020 | | 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 | | | 4,834.82000 | 4.83482 | 5,049,020 | | 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 | | | 968.45000 | 0.96845 | 1,181,230 | | 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 | | | 958.45000 | 0.95845 | 1,171,230 | | 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 | | | 948.45000 | 0.94845 | 1,161,230 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 6,877,667.46 | 23 | 1,822 |
| R202 | On | 04/08/2016 | Bond Future | | | 249.77455 | 249.77455 | 249.24245 | 249.24245 | | 8.51 | 0.00 | 0 | 37,553 |
| R202 | On | 03/11/2016 | Bond Future | | | 254.54579 | 254.54579 | 254.00817 | 254.00817 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 37,553 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Put | | | 1,089.65000 | 1.08965 | 927,460 | 8.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Call | | | 7,087.39000 | 7.08739 | 7,457,790 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Put | | | 1,084.94000 | 1.08494 | 923,240 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Call | | | 7,079.75000 | 7.07975 | 7,449,890 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Put | | | 1,087.30000 | 1.08730 | 925,340 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Call | | | 7,072.10000 | 7.07210 | 7,442,010 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Call | | | 158.17000 | 0.15817 | 695,790 | | 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 | | | 148.17000 | 0.14817 | 685,790 | | 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 | | | 138.17000 | 0.13817 | 675,790 | | 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 | 37,553 |
| R2023 | On | 04/08/2016 | Bond Future | | | 8.82965 | 98.13819 | 8.91229 | 97.74780 | | 7.54 | 33,366,984.60 | 340 | 11,629 |
| R2023 | On | 03/11/2016 | Bond Future | | | 8.88252 | 96.07569 | 8.96897 | 95.67962 | | 7.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.92506 | 98.00835 | 9.01597 | 97.60510 | | 7.29 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 33,366,984.60 | 340 | 11,629 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Call | | | 151.74000 | 0.15174 | 191,400 | 7.34 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Put | | | 3,386.71000 | 3.38671 | 3,035,980 | 7.34 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Call | | | 157.50000 | 0.15750 | 198,460 | 7.34 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Put | | | 3,343.35000 | 3.34335 | 2,993,920 | 7.34 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Call | | | 163.52000 | 0.16352 | 205,820 | 7.34 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Put | | | 3,300.28000 | 3.30028 | 2,952,190 | 7.34 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Put | | | 603.85000 | 0.60385 | 512,070 | 7.81 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Call | | | 4,037.03000 | 4.03703 | 4,342,460 | 7.82 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Put | | | 594.16000 | 0.59416 | 503,520 | 7.82 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Call | | | 4,071.08000 | 4.07108 | 4,377,640 | 7.82 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Put | | | 584.60000 | 0.58460 | 495,090 | 7.82 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Call | | | 4,003.08000 | 4.00308 | 4,307,370 | 7.81 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 2,670.63000 | 2.67063 | 2,447,420 | 7.25 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 1,908.51000 | 1.90851 | 2,089,820 | 7.25 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 2,646.32000 | 2.64632 | 2,424,380 | 7.25 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 1,929.00000 | 1.92900 | 2,111,580 | 7.25 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 2,622.16000 | 2.62216 | 2,401,490 | 7.25 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 1,888.14000 | 1.88814 | 2,068,180 | 7.25 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 33,366,984.60 | 340 | 11,629 |
| R203 | On | 04/08/2016 | Bond Future | | | 7.73121 | 103.84176 | 7.80990 | 103.76003 | | 1.26 | 0.00 | 0 | 58,097 |
| R203 | On | 03/11/2016 | Bond Future | | | 7.71460 | 101.64724 | 7.81474 | 101.56585 | | 1.02 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | | | 7.55529 | 103.69215 | 7.69729 | 103.60996 | | 0.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 58,097 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Put | | | 598.53000 | 0.59853 | 525,220 | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Call | | | 23.06000 | 0.02306 | 30,830 | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Put | | | 617.16000 | 0.61716 | 543,200 | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Call | | | 24.16000 | 0.02416 | 32,240 | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Put | | | 607.79000 | 0.60779 | 534,140 | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Call | | | 25.37000 | 0.02537 | 33,790 | 1.22 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Call | | | 864.88000 | 0.86488 | 937,200 | 1.09 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Put | | | 37.51000 | 0.03751 | 28,440 | 1.09 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Call | | | 872.11000 | 0.87211 | 944,600 | 1.09 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Put | | | 36.72000 | 0.03672 | 27,820 | 1.09 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Call | | | 879.36000 | 0.87936 | 952,010 | 1.09 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Put | | | 35.95000 | 0.03595 | 27,210 | 1.09 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 234.10000 | 0.23410 | 276,670 | 0.71 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 232.53000 | 0.23253 | 192,910 | 0.71 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 237.00000 | 0.23700 | 279,900 | 0.71 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 229.65000 | 0.22965 | 190,360 | 0.71 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 240.26000 | 0.24026 | 283,480 | 0.71 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 227.12000 | 0.22712 | 188,150 | 0.71 | 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 | | | 9.47219 | 89.13731 | 9.54916 | 88.60623 | | | 0.00 | 0 | 25,310 |
| R2030 | On | 03/11/2016 | Bond Future | | | 9.52219 | 90.83502 | 9.60144 | 90.29546 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 25,310 |
| R2030 | On | 04/08/2016 | Bond Future | 10.17 | Call | | | 4,124.43000 | 4.12443 | 4,655,510 | | 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 | | | 1,867.42000 | 1.86742 | 1,327,860 | | 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 | | | 1,797.65000 | 1.79765 | 1,258,090 | | 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 | | | 1,727.95000 | 1.72795 | 1,188,390 | | 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 | | | 9.59666 | 92.16284 | 9.66845 | 91.63564 | | 13.60 | 0.00 | 0 | 11,433 |
| R2032 | On | 03/11/2016 | Bond Future | | | 9.65023 | 89.75895 | 9.72409 | 89.22336 | | 13.93 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | | | 9.69650 | 91.56494 | 9.77264 | 91.01931 | | 13.68 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 11,433 |
| R2032 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 308.38000 | 0.30838 | 365,510 | 13.30 | 0.00 | 0 | 0 |

| 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 | Put | | | 5,479.10000 | 5.47910 | 5,009,030 | 13.30 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 318.92000 | 0.31892 | 377,770 | 13.30 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 5,410.27000 | 5.41027 | 4,941,920 | 13.30 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 329.73000 | 0.32973 | 390,340 | 13.30 | 0.00 | 0 | 0 |
| R2032 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 5,341.82000 | 5.34182 | 4,875,230 | 13.30 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Call | | | 5,401.10000 | 5.40110 | 5,767,800 | 14.23 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Put | | | 1,517.73000 | 1.51773 | 1,348,840 | 14.23 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Call | | | 5,447.87000 | 5.44787 | 5,816,240 | 14.23 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Put | | | 1,496.97000 | 1.49697 | 1,329,750 | 14.23 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Call | | | 5,494.98000 | 5.49498 | 5,865,010 | 14.24 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Put | | | 1,476.62000 | 1.47662 | 1,311,060 | 14.24 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 3,092.34000 | 3.09234 | 3,324,380 | 13.58 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 4,995.40000 | 4.99540 | 4,681,810 | 13.58 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 3,123.24000 | 3.12324 | 3,356,870 | 13.59 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 4,952.75000 | 4.95275 | 4,640,750 | 13.59 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 3,154.32000 | 3.15432 | 3,389,520 | 13.59 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 4,910.37000 | 4.91037 | 4,599,940 | 13.59 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 11,433 |
| R2035 | On | 04/08/2016 | Bond Future | | | 9.68515 | 97.00451 | 9.75687 | 96.42760 | | | 0.00 | 0 | 5,505 |
| R2035 | On | 03/11/2016 | Bond Future | | | 9.73911 | 94.34981 | 9.81284 | 93.76355 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 5,505 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Call | | | 4,639.51000 | 4.63951 | 5,216,420 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Call | | | 4,713.36000 | 4.71336 | 5,290,270 | | 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 | | | 4,565.57000 | 4.56557 | 5,142,480 | | 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 | 03/11/2016 | Bond Future | 9.58 | Put | | | 1,871.16000 | 1.87116 | 1,284,900 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 1,789.60000 | 1.78960 | 1,203,340 | | 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 | | | 1,952.83000 | 1.95283 | 1,366,570 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 5,505 |
| R2037 | On | 04/08/2016 | Bond Future | | | 9.75201 | 89.21508 | 9.82379 | 88.64216 | | 15.68 | 0.00 | 0 | 40,983 |
| R2037 | On | 03/11/2016 | Bond Future | | | 9.80254 | 90.91426 | 9.87623 | 90.33208 | | 15.38 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | | | 9.84690 | 88.48637 | 9.92272 | 87.89329 | | 15.86 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 40,983 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 5,188.77000 | 5.18877 | 4,704,690 | 15.45 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 495.14000 | 0.49514 | 579,460 | 15.45 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 5,330.55000 | 5.33055 | 4,841,950 | 15.45 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 510.36000 | 0.51036 | 596,920 | 15.45 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 5,259.47000 | 5.25947 | 4,773,110 | 15.45 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 525.83000 | 0.52583 | 614,670 | 15.45 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 1,916.95000 | 1.91695 | 1,715,970 | 15.59 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Call | | | 5,567.69000 | 5.56769 | 5,950,730 | 15.60 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Put | | | 1,892.17000 | 1.89217 | 1,693,030 | 15.60 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 5,616.56000 | 5.61656 | 6,001,440 | 15.60 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 1,867.66000 | 1.86766 | 1,670,360 | 15.60 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 5,518.98000 | 5.51898 | 5,900,180 | 15.59 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 3,476.98000 | 3.47698 | 3,731,460 | 15.71 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 5,559.33000 | 5.55933 | 5,220,730 | 15.71 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 3,510.87000 | 3.51087 | 3,767,030 | 15.72 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 5,512.54000 | 5.51254 | 5,175,620 | 15.72 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 3,544.66000 | 3.54466 | 3,802,510 | 15.72 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 5,465.77000 | 5.46577 | 5,130,540 | 15.72 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 40,983 |
| R204 | On | 04/08/2016 | Bond Future | | | 8.15262 | 100.75491 | 8.22735 | 100.59750 | | 2.84 | 9,571,716.45 | 95 | 31,697 |
| R204 | On | 03/11/2016 | Bond Future | | | 8.19498 | 102.67352 | 8.27828 | 102.51495 | | 2.52 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | | | 8.20170 | 100.69649 | 8.29656 | 100.53558 | | 2.31 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 9,571,716.45 | 95 | 31,697 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Call | | | 86.97000 | 0.08697 | 109,560 | 2.77 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Put | | | 1,119.21000 | 1.11921 | 984,390 | 2.77 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Call | | | 90.49000 | 0.09049 | 113,840 | 2.77 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Put | | | 1,101.42000 | 1.10142 | 967,360 | 2.77 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Call | | | 94.22000 | 0.09422 | 118,360 | 2.77 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Put | | | 1,083.84000 | 1.08384 | 950,570 | 2.77 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Call | | | 1,882.78000 | 1.88278 | 2,017,010 | 2.67 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Put | | | 131.09000 | 0.13109 | 106,750 | 2.67 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Call | | | 1,898.71000 | 1.89871 | 2,033,350 | 2.68 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Put | | | 128.43000 | 0.12843 | 104,500 | 2.68 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Call | | | 1,914.83000 | 1.91483 | 2,049,850 | 2.68 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Put | | | 125.97000 | 0.12597 | 102,420 | 2.68 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 726.40000 | 0.72640 | 806,060 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 754.47000 | 0.75447 | 673,220 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 735.06000 | 0.73506 | 815,300 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 746.18000 | 0.74618 | 665,510 | 2.32 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 744.10000 | 0.74410 | 824,920 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 738.28000 | 0.73828 | 658,190 | 2.32 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 9,571,716.45 | 95 | 31,697 |
| R2040 | On | 04/08/2016 | Bond Future | | | 9.81720 | 92.79261 | 9.88897 | 92.18229 | | 16.30 | 0.00 | 0 | 722 |
| R2040 | On | 03/11/2016 | Bond Future | | | 9.86818 | 94.55996 | 9.94185 | 93.93973 | | 16.00 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 722 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 4,385.08000 | 4.38508 | 3,915,550 | 16.06 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 929.41000 | 0.92941 | 1,073,250 | 16.06 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 4,319.01000 | 4.31901 | 3,852,530 | 16.06 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 953.72000 | 0.95372 | 1,100,670 | 16.07 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 4,253.61000 | 4.25361 | 3,790,240 | 16.07 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 905.64000 | 0.90564 | 1,046,430 | 16.06 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Call | | | 2,756.79000 | 2.75679 | 3,004,410 | 15.85 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Put | | | 4,906.12000 | 4.90612 | 4,533,510 | 15.85 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Call | | | 2,791.77000 | 2.79177 | 3,041,630 | 15.86 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Put | | | 4,854.18000 | 4.85418 | 4,483,810 | 15.86 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 2,827.02000 | 2.82702 | 3,079,100 | 15.86 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 4,802.64000 | 4.80264 | 4,434,490 | 15.86 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 722 |
| R2044 | On | 04/08/2016 | Bond Future | | | 9.84138 | 89.93465 | 9.90804 | 89.36471 | | 16.94 | 0.00 | 0 | 19,251 |
| R2044 | On | 03/11/2016 | Bond Future | | | 9.89110 | 91.64750 | 9.95948 | 91.06837 | | 16.64 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | | | 9.93503 | 89.10928 | 10.00533 | 88.51924 | | 17.19 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 19,251 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 4,483.52000 | 4.48352 | 4,039,280 | 16.70 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 917.54000 | 0.91754 | 1,046,040 | 16.71 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 4,416.30000 | 4.41630 | 3,974,860 | 16.71 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 870.56000 | 0.87056 | 993,490 | 16.70 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 4,551.33000 | 4.55133 | 4,104,320 | 16.70 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 893.83000 | 0.89383 | 1,019,530 | 16.70 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Put | | | 2,135.58000 | 2.13558 | 1,930,910 | 16.92 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Call | | | 5,848.26000 | 5.84826 | 6,219,090 | 16.90 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Put | | | 2,189.92000 | 2.18992 | 1,981,620 | 16.90 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Call | | | 5,899.26000 | 5.89926 | 6,271,910 | 16.91 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Put | | | 2,162.71000 | 2.16271 | 1,956,230 | 16.91 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Call | | | 5,950.22000 | 5.95022 | 6,324,680 | 16.92 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,886.91000 | 3.88691 | 4,142,520 | 17.08 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 5,975.83000 | 5.97583 | 5,641,400 | 17.08 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,923.61000 | 3.92361 | 4,180,880 | 17.08 | 0.00 | 0 | 0 |

| 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 | Put | | | 5,925.73000 | 5.92573 | 5,592,960 | 17.08 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,960.22000 | 3.96022 | 4,219,140 | 17.08 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 5,875.68000 | 5.87568 | 5,544,560 | 17.08 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 19,251 |
| R2048 | On | 04/08/2016 | Bond Future | | | 9.83374 | 93.37995 | 9.90538 | 92.75543 | | 16.68 | 373,519.80 | 4 | 59,057 |
| R2048 | On | 03/11/2016 | Bond Future | | | 9.88514 | 90.71956 | 9.95868 | 90.08476 | | 17.18 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | | | 9.93168 | 92.54460 | 10.00731 | 91.89780 | | 16.90 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 373,519.80 | 4 | 59,057 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 460.36000 | 0.46036 | 538,630 | 16.33 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 6,382.24000 | 6.38224 | 5,835,990 | 16.33 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 431.95000 | 0.43195 | 505,910 | 16.33 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 6,548.47000 | 6.54847 | 5,997,910 | 16.33 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 446.02000 | 0.44602 | 522,120 | 16.33 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 6,465.13000 | 6.46513 | 5,916,710 | 16.33 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 5,757.92000 | 5.75792 | 6,158,910 | 17.42 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 2,352.16000 | 2.35216 | 2,118,350 | 17.42 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Call | | | 5,808.67000 | 5.80867 | 6,211,680 | 17.43 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Put | | | 2,323.05000 | 2.32305 | 2,091,260 | 17.43 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Call | | | 5,859.79000 | 5.85979 | 6,264,800 | 17.44 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Put | | | 2,294.46000 | 2.29446 | 2,064,670 | 17.44 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,959.76000 | 3.95976 | 4,241,380 | 16.79 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 6,106.70000 | 6.10670 | 5,741,520 | 16.79 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,997.26000 | 3.99726 | 4,280,690 | 16.79 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 6,055.58000 | 6.05558 | 5,692,210 | 16.79 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 4,034.64000 | 4.03464 | 4,319,890 | 16.79 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 6,004.50000 | 6.00450 | 5,642,950 | 16.79 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 373,519.80 | 4 | 59,057 |
| R207 | On | 04/08/2016 | Bond Future | | | 8.44111 | 97.01948 | 8.51485 | 96.80866 | | 4.27 | 0.00 | 0 | 76,760 |
| R207 | On | 02/02/2017 | Bond Future | | | 8.52034 | 97.21236 | 8.60707 | 96.99585 | | 3.73 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 76,760 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 124.15000 | 0.12415 | 153,210 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 1,637.05000 | 1.63705 | 1,455,290 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 128.92000 | 0.12892 | 158,910 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 1,612.73000 | 1.61273 | 1,431,900 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 133.83000 | 0.13383 | 164,780 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 1,588.55000 | 1.58855 | 1,408,680 | 4.17 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Call | | | 2,114.31000 | 2.11431 | 2,266,040 | 3.83 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Put | | | 552.33000 | 0.55233 | 487,550 | 3.83 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Call | | | 1,570.47000 | 1.57047 | 1,700,470 | 3.76 | 0.00 | 0 | 62 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Put | | | 818.95000 | 0.81895 | 732,440 | 3.76 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Call | | | 2,079.30000 | 2.07930 | 2,229,810 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Put | | | 566.19000 | 0.56619 | 500,190 | 3.82 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Call | | | 2,096.78000 | 2.09678 | 2,247,900 | 3.83 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Put | | | 559.23000 | 0.55923 | 493,840 | 3.83 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 62 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 76,822 |
| R208 | On | 04/08/2016 | Bond Future | | | 8.59308 | 95.48862 | 8.67120 | 95.20778 | | 5.66 | 33,421,017.00 | 350 | 48,487 |
| R208 | On | 03/11/2016 | Bond Future | | | 8.64526 | 93.90419 | 8.72805 | 93.61975 | | 5.48 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | | | 8.68147 | 95.79340 | 8.76985 | 95.50399 | | 5.17 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 33,421,017.00 | 350 | 48,487 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Call | | | 96.07000 | 0.09607 | 121,030 | 5.50 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 7.99 | Put | | | 2,580.00000 | 2.58000 | 2,324,120 | 5.50 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Call | | | 100.00000 | 0.10000 | 125,850 | 5.50 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.00 | Put | | | 2,546.89000 | 2.54689 | 2,291,900 | 5.50 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Call | | | 104.07000 | 0.10407 | 130,830 | 5.50 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2016 | Bond Future | 8.01 | Put | | | 2,513.93000 | 2.51393 | 2,259,850 | 5.50 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 3,208.47000 | 3.20847 | 3,437,550 | 5.70 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 341.77000 | 0.34177 | 286,410 | 5.70 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 3,235.55000 | 3.23555 | 3,465,390 | 5.71 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 335.85000 | 0.33585 | 281,250 | 5.71 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 3,181.63000 | 3.18163 | 3,409,910 | 5.70 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 347.95000 | 0.34795 | 291,790 | 5.70 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 1,805.16000 | 1.80516 | 1,646,840 | 5.14 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 1,362.30000 | 1.36230 | 1,494,360 | 5.14 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 1,787.89000 | 1.78789 | 1,630,540 | 5.14 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 1,377.71000 | 1.37771 | 1,510,730 | 5.15 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 1,770.44000 | 1.77044 | 1,614,050 | 5.15 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 1,346.70000 | 1.34670 | 1,477,790 | 5.14 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 33,421,017.00 | 350 | 48,487 |
| R209 | On | 04/08/2016 | Bond Future | | | 9.62790 | 72.68931 | 9.69949 | 72.21091 | | 15.61 | 0.00 | 0 | 55,073 |
| R209 | On | 03/11/2016 | Bond Future | | | 9.67495 | 70.92283 | 9.74836 | 70.43667 | | 16.07 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.71543 | 72.34985 | 9.79084 | 71.85443 | | 15.88 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 55,073 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 548.12000 | 0.54812 | 641,480 | 15.38 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 3,707.59000 | 3.70759 | 3,322,550 | 15.38 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 564.16000 | 0.56416 | 659,800 | 15.38 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 3,652.58000 | 3.65258 | 3,269,820 | 15.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 580.45000 | 0.58045 | 678,400 | 15.38 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 3,597.92000 | 3.59792 | 3,217,470 | 15.38 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 1,352.19000 | 1.35219 | 1,543,710 | 15.54 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 2,018.38000 | 2.01838 | 1,731,500 | 15.54 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Call | | | 1,663.26000 | 1.66326 | 1,885,570 | 15.59 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Put | | | 1,659.87000 | 1.65987 | 1,403,780 | 15.59 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Call | | | 4,174.45000 | 4.17445 | 4,556,120 | 15.96 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Put | | | 412.29000 | 0.41229 | 315,560 | 15.96 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Call | | | 5,781.03000 | 5.78103 | 6,212,230 | 16.15 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Put | | | 168.12000 | 0.16812 | 120,920 | 16.15 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 845.82000 | 0.84582 | 979,200 | 15.45 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 2,880.89000 | 2.88089 | 2,535,870 | 15.45 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Call | | | 4,674.53000 | 4.67453 | 4,999,970 | 16.39 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Put | | | 1,486.36000 | 1.48636 | 1,325,640 | 16.39 | 0.00 | 0 | 5,000 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Call | | | 4,715.78000 | 4.71578 | 5,042,770 | 16.40 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Put | | | 1,466.36000 | 1.46636 | 1,307,190 | 16.40 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Call | | | 4,633.41000 | 4.63341 | 4,957,290 | 16.38 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Put | | | 1,506.59000 | 1.50659 | 1,344,310 | 16.38 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 2,871.62000 | 2.87162 | 3,085,470 | 15.78 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 4,540.50000 | 4.54050 | 4,258,930 | 15.78 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 2,900.14000 | 2.90014 | 3,115,430 | 15.78 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 4,501.33000 | 4.50133 | 4,221,200 | 15.78 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 2,843.26000 | 2.84326 | 3,055,670 | 15.77 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 4,579.92000 | 4.57992 | 4,296,910 | 15.77 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 16,998 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 72,071 |
| R210 | On | 04/08/2016 | Bond Future | | | 189.18262 | 189.18262 | 189.16651 | 189.16651 | | | 0.00 | 0 | 2,571 |
| R210 | On | 03/11/2016 | Bond Future | | | 190.51419 | 190.51419 | 190.50101 | 190.50101 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,571 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Call | | | 7,666.51000 | 7.66651 | 7,682,620 | | 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 | | | 7,656.51000 | 7.65651 | 7,672,620 | | 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 | | | 7,646.51000 | 7.64651 | 7,662,620 | | 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 | | | 1,591.01000 | 1.59101 | 1,604,190 | | 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 | | | 1,581.01000 | 1.58101 | 1,594,190 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Call | | | 1,601.01000 | 1.60101 | 1,614,190 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| R210 | On | 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 | 2,571 |
| R211 | On | 04/08/2016 | Bond Future | | | 140.02213 | 140.02213 | 140.01351 | 140.01351 | | | 0.00 | 0 | 64 |
| R211 | On | 03/11/2016 | Bond Future | | | 142.69707 | 142.69707 | 142.69086 | 142.69086 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 64 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Call | | | 2,943.51000 | 2.94351 | 2,952,130 | | 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 | | | 2,933.51000 | 2.93351 | 2,942,130 | | 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 | | | 2,923.51000 | 2.92351 | 2,932,130 | | 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 | | | 950.86000 | 0.95086 | 957,070 | | 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 | | | 940.86000 | 0.94086 | 947,070 | | 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 | | | 930.86000 | 0.93086 | 937,070 | | 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 | | | 146.01097 | 146.01097 | 145.92214 | 145.92214 | | | 0.00 | 0 | 4,218 |
| R212 | On | 03/11/2016 | Bond Future | | | 148.80037 | 148.80037 | 148.71254 | 148.71254 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,218 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Call | | | 3,502.14000 | 3.50214 | 3,590,970 | | 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 | | | 3,492.14000 | 3.49214 | 3,580,970 | | 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 | | | 3,482.14000 | 3.48214 | 3,570,970 | | 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 | 148.11 | Call | | | 602.54000 | 0.60254 | 690,370 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.12 | Call | | | 592.54000 | 0.59254 | 680,370 | | 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 | | | 612.54000 | 0.61254 | 700,370 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,218 |
| R213 | On | 04/08/2016 | Bond Future | | | 9.50862 | 83.53595 | 9.58541 | 83.02463 | | 13.39 | 2,506,078.50 | 30 | 44,423 |
| R213 | On | 03/11/2016 | Bond Future | | | 9.55981 | 81.57587 | 9.63878 | 81.05630 | | 13.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R213 | On | 02/02/2017 | Bond Future | | | 9.60510 | 83.21689 | 9.68652 | 82.68752 | | 13.52 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 2,506,078.50 | 30 | 44,423 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 370.41000 | 0.37041 | 445,210 | 13.08 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 4,316.91000 | 4.31691 | 3,880,390 | 13.08 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 347.26000 | 0.34726 | 418,020 | 13.08 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 4,435.82000 | 4.43582 | 3,995,260 | 13.08 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 358.69000 | 0.35869 | 431,450 | 13.08 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 4,376.18000 | 4.37618 | 3,937,620 | 13.08 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Call | | | 4,798.42000 | 4.79842 | 5,155,280 | 13.96 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Put | | | 1,362.49000 | 1.36249 | 1,199,780 | 13.96 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Call | | | 4,840.94000 | 4.84094 | 5,199,450 | 13.97 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Put | | | 1,343.52000 | 1.34352 | 1,182,460 | 13.97 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Call | | | 4,883.76000 | 4.88376 | 5,243,910 | 13.97 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Put | | | 1,324.93000 | 1.32493 | 1,165,510 | 13.97 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 2,693.84000 | 2.69384 | 2,916,340 | 13.38 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 4,578.82000 | 4.57882 | 4,271,950 | 13.38 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 2,721.42000 | 2.72142 | 2,945,480 | 13.38 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 4,539.56000 | 4.53956 | 4,234,250 | 13.38 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 2,749.16000 | 2.74916 | 2,974,770 | 13.39 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 4,500.54000 | 4.50054 | 4,196,780 | 13.39 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 2,506,078.50 | 30 | 44,423 |
| R214 | On | 04/08/2016 | Bond Future | | | 9.75229 | 72.74219 | 9.81878 | 72.28397 | | 16.27 | 0.00 | 0 | 30,086 |
| R214 | On | 03/11/2016 | Bond Future | | | 9.80103 | 70.83020 | 9.86919 | 70.36454 | | 16.78 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | | | 9.84482 | 72.25508 | 9.91484 | 71.78061 | | 16.58 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 30,086 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Call | | | 25.13000 | 0.02513 | 29,680 | 15.78 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Put | | | 9,707.03000 | 9.70703 | 9,253,360 | 15.78 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 407.41000 | 0.40741 | 471,680 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 4,569.91000 | 4.56991 | 4,175,960 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 420.36000 | 0.42036 | 486,430 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 4,445.50000 | 4.44550 | 4,055,180 | 16.03 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 489.83000 | 0.48983 | 565,340 | 16.05 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 4,202.01000 | 4.20201 | 3,819,300 | 16.05 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 4,507.49000 | 4.50749 | 4,115,340 | 16.02 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Call | | | 3,763.86000 | 3.76386 | 4,101,730 | 16.63 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Put | | | 591.46000 | 0.59146 | 471,110 | 16.63 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Call | | | 9,058.41000 | 9.05841 | 9,507,740 | 16.93 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Put | | | 25.18000 | 0.02518 | 16,290 | 16.93 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 433.61000 | 0.43361 | 501,510 | 16.03 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Call | | | 4,697.06000 | 4.69706 | 5,001,880 | 17.01 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Put | | | 1,617.10000 | 1.61710 | 1,456,260 | 17.01 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 4,738.64000 | 4.73864 | 5,044,970 | 17.01 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 1,595.76000 | 1.59576 | 1,436,430 | 17.01 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Call | | | 4,655.44000 | 4.65544 | 4,958,770 | 17.00 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Put | | | 1,638.51000 | 1.63851 | 1,476,180 | 17.00 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 3,037.48000 | 3.03748 | 3,243,490 | 16.43 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 4,650.30000 | 4.65030 | 4,381,840 | 16.43 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 2,978.76000 | 2.97876 | 3,182,020 | 16.42 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 4,731.80000 | 4.73180 | 4,460,590 | 16.42 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 3,008.15000 | 3.00815 | 3,212,790 | 16.42 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 4,691.03000 | 4.69103 | 4,421,200 | 16.42 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 13,820 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 43,906 |
| Total for Bond | | | | | | | | | | | | 143,737,967.65 | 1,375 | 811,669 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 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 |
| R202 On 07/12/2033 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 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 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 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 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| 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 | | | 508.33700 | 508.33700 | 505.96300 | 505.96300 | | | 472,753,410.00 | 93 | 449 |
| GOVI On 03/11/2016 GOVI | | | 518.12200 | 518.12200 | 515.71200 | 515.71200 | | | 0.00 | 0 | 127 |
| GOVI On 02/02/2017 GOVI | | | 528.54100 | 528.54100 | 526.08800 | 526.08800 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 472,753,410.00 | 93 | 576 |
| 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 | | | 150,270.00000 | 15.02700 | 126,530,000 | | 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 | | | 150,370.00000 | 15.03700 | 126,630,000 | | 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 | | | 150,470.00000 | 15.04700 | 126,730,000 | | 0.00 | 0 | 0 |
| GOVI On 03/11/2016 GOVI | 476.11 | Call | | | 396,020.00000 | 39.60200 | 420,120,000 | | 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 | | | 395,920.00000 | 39.59200 | 420,020,000 | | 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 | | | 395,820.00000 | 39.58200 | 419,920,000 | | 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 | | | 72,320.00000 | 7.23200 | 47,790,000 | | 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 | | | 72,420.00000 | 7.24200 | 47,890,000 | | 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 | | | 72,520.00000 | 7.25200 | 47,990,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 472,753,410.00 | 93 | 576 |
| Total for GOVI | | | | | | | | | 472,753,410.00 | 93 | 576 |
| AL37 On 04/08/2016 Index Future | | | 487.25000 | 487.25000 | 485.78100 | 485.78100 | | | 0.00 | 0 | 15 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AL37 | On | 03/11/2016 | Index Future | | | 496.62900 | 496.62900 | 495.14200 | 495.14200 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 15 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 15 |
| AL7T | On | 04/08/2016 | Index Future | | | 560.97600 | 560.97600 | 558.39100 | 558.39100 | | | 0.00 | 0 | 11 |
| AL7T | On | 03/11/2016 | Index Future | | | 571.77400 | 571.77400 | 569.15100 | 569.15100 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 11 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 11 |
| ALBI | On | 04/08/2016 | Index Future | | | 509.71100 | 509.71100 | 507.23200 | 507.23200 | | | 0.00 | 0 | 723 |
| ALBI | On | 03/11/2016 | Index Future | | | 519.52200 | 519.52200 | 517.00500 | 517.00500 | | | 0.00 | 0 | 0 |
| ALBI | On | 02/02/2017 | Index Future | | | 529.97000 | 529.97000 | 527.40800 | 527.40800 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 723 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 723 |
| IGOV | On | 04/08/2016 | Index Future | | | 248.46400 | 248.46400 | 248.15200 | 248.15200 | | | 0.00 | 0 | 1,081 |
| IGOV | On | 03/11/2016 | Index Future | | | 253.26200 | 253.26200 | 252.94900 | 252.94900 | | | 0.00 | 0 | 24 |
| IGOV | On | 02/02/2017 | Index Future | | | 258.36900 | 258.36900 | 258.05300 | 258.05300 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,105 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,105 |
| ILBI | On | 04/08/2016 | Index Future | | | 672.83000 | 672.83000 | 672.23600 | 672.23600 | | | 0.00 | 0 | 156 |
| ILBI | On | 03/11/2016 | Index Future | | | 685.67100 | 685.67100 | 685.06600 | 685.06600 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | | | | 0.00 | 0 | 156 |
| Total For ILBI | | | | | | | | | | | | 0.00 | 0 | 156 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 2,010 |
| JIBAR F | On | 20/07/2016 | Jibar Future | | | 7.34000 | 92.66000 | 7.34000 | 92.66000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 17/08/2016 | Jibar Future | | | 7.41000 | 92.59000 | 7.41000 | 92.59000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/09/2016 | Jibar Future | | | 7.46000 | 92.54000 | 7.46000 | 92.54000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 19/10/2016 | Jibar Future | | | 7.52000 | 92.48000 | 7.54000 | 92.46000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 16/11/2016 | Jibar Future | | | 7.55000 | 92.45000 | 7.59000 | 92.41000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/12/2016 | Jibar Future | | | 7.65000 | 92.35000 | 7.68000 | 92.32000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 15/03/2017 | Jibar Future | | | 7.78000 | 92.22000 | 7.81000 | 92.19000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 21/06/2017 | Jibar Future | | | 7.94000 | 92.06000 | 7.97000 | 92.03000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 20/09/2017 | Jibar Future | | | 9.02000 | 90.98000 | 8.05000 | 91.95000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 20/12/2017 | Jibar Future | | | 8.10000 | 91.90000 | 8.13000 | 91.87000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 20/03/2018 | Jibar Future | | | 8.15000 | 91.85000 | 8.19000 | 91.81000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 0 |
| 10Y ST | On | 17/12/2025 | Interest Rate Swap | | | 101.39237 | 101.39237 | 101.77208 | 101.77208 | | | 0.00 | 0 | 0 |
| 10Y ST | On | 16/03/2026 | Interest Rate Swap | | | 98.60762 | 98.60762 | 98.99100 | 98.99100 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|--------------|------------------|----------------------|
| 10Y ST On 15/06/2026 | | | 97.47518 | 97.47518 | 97.86048 | 97.86048 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 | | | 99.58209 | 99.58209 | 99.96496 | 99.96496 | | | | 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 | | | 100.08097 | 100.08097 | 100.09251 | 100.09251 | | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 | | | 100.07236 | 100.07236 | 100.09592 | 100.09592 | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 | | | 99.77405 | 99.77405 | 99.80582 | 99.80582 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 | | | 99.92214 | 99.92214 | 99.96797 | 99.96797 | | | | 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 | | | 100.31521 | 100.31521 | 100.37484 | 100.37484 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 | | | 99.72314 | 99.72314 | 99.79544 | 99.79544 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 | | | 99.52049 | 99.52049 | 99.60689 | 99.60689 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | | 99.73601 | 99.73601 | 99.84311 | 99.84311 | | | | 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 | | | 99.81130 | 99.81130 | 100.02825 | 100.02825 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 | | | 99.26672 | 99.26672 | 99.49629 | 99.49629 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 | | | 98.69046 | 98.69046 | 98.93493 | 98.93493 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 | | | 99.08582 | 99.08582 | 99.35007 | 99.35007 | | | | 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 : | | | | | | | | | 616,491,377.65 | 1,468 | 814,255 | |
| AA04 On 22/03/2017 | | Spot Bond | | 100.00000 | 0.00000 | 99.96341 | | | | 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 | 11.59000 | 96.95167 | 11.59000 | 96.92199 | | | | 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 | 101.61119 | | | | 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 | 10.43500 | 98.22866 | 10.43500 | 98.20137 | | | | 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 | 108.65200 | 10.00000 | 108.62400 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.70322 | | | | 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 | 99.79611 | | | | 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 | | | 10.24500 | 96.62889 | 10.24500 | 96.60267 | | | | 0.00 | 0 | 4,610,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 4,610,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 4,610,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 10.26172 | 100.00000 | 10.23686 | | | | 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 | 100.95354 | 10.84000 | 100.92458 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 9.67386 | 100.00000 | 9.65470 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 103.33123 | 11.37000 | 103.30018 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 10.26180 | 100.00000 | 10.23694 | | | | 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 | 88.72523 | 11.81000 | 88.69718 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 10.37101 | 100.00000 | 10.34589 | | | | 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 | 14.13136 | 100.00000 | 14.09712 | | | | 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 | 16.92811 | 100.00000 | 16.90167 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.47818 | | | | 0.00 | 0 | 100,000,000 |
| Total AB08 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AB08 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AB09 On 03/05/2017 Spot Bond | | | 9.39000 | 102.09603 | 9.39000 | 102.07057 | | | | 0.00 | 0 | 100,000,000 |
| Total AB09 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AB09 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 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 | | | 2.77000 | 118.50742 | 2.77000 | 276.73156 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.60931 | | | | 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 | 100.56031 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.09448 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.03694 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51364 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.31775 | | | | 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 | 100.97314 | | | | 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 | 100.80643 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.81696 | | | | 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 | 100.22006 | | | | 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 | 100.84559 | | | | 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 | | | 12.19000 | 99.60969 | 12.19000 | 99.98684 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.20043 | | | | 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 | 99.71424 | | | | 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 | 100.99405 | | | | 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 | | | 9.26000 | 102.46009 | 9.26000 | 101.12328 | | | | 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 | 99.49464 | | | | 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 | 100.65610 | | | | 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 | 100.36456 | | | | 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 | 100.40659 | | | | 0.00 | 0 | 0 |

| Contract 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 | 97.10442 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 94.22382 | | | | 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 | 95.29841 | | | | 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 | | | 5.71000 | 101.72387 | 5.71000 | 138.31946 | | | | 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 | | | 5.71000 | 97.46258 | 5.71000 | 121.86022 | | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 8.56754 | 100.00000 | 8.55194 | | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.21000 | 89.39857 | 6.21000 | 104.84402 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 4.77636 | 100.00000 | 4.76766 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 6.71000 | 98.14596 | 6.71000 | 111.47831 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 7.36876 | 100.00000 | 7.34851 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 04/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 88.65090 | | | | 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 | | | 2.10000 | 184.52407 | 2.10000 | 184.46741 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 185.76299 | 2.17000 | 185.70557 | | | | 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 | 198.85130 | 1.82000 | 198.79172 | | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.78625 | 87.36585 | 8.78625 | 87.35368 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.78625 | 87.36585 | 8.78625 | 87.35368 | | | | 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 | 100.37592 | | | | 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 | 101.61834 | | | | 0.00 | 0 | 0 |
| Total ABN48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN48 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86848 | | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59917 | | | | 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 | 99.16000 | | | | 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 | 98.99000 | | | | 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 | | | 2.66000 | 95.73708 | 2.66000 | 118.57213 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 2.45000 | 102.11372 | 2.45000 | 173.74852 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 2.40000 | 115.04468 | 2.40000 | 227.48100 | | | | 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 | 97.52000 | | | | 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 | | | 10.49000 | 89.44654 | 10.49000 | 89.42183 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN68 On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.57000 | | | | 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 | 102.77513 | | | | 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 | 105.72000 | | | | 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 | 117.60500 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 105.69631 | 9.63000 | 105.66915 | | | | 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 | 109.53000 | | | | 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 | | | 10.52500 | 99.87136 | 10.52500 | 99.84337 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 9.81000 | 90.06604 | 9.81000 | 90.04248 | | | | 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 | 96.93000 | | | | 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 | 113.14000 | | | | 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 | | | 11.07000 | 96.54049 | 11.07000 | 96.51207 | | | | 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 | 99.35000 | | | | 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 | 100.19945 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25948 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 8.99000 | 103.97908 | 8.99000 | 103.95424 | | | 0.00 | 0 | 110,000,000 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 10.28500 | 98.70301 | 10.28500 | 98.67596 | | | 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 | | | 10.05500 | 98.45201 | 10.05500 | 98.42577 | | | 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 | | | 10.51500 | 97.38282 | 10.51500 | 97.35571 | | | 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 | | | 10.17500 | 98.00627 | 10.17500 | 97.97984 | | | 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 | | | 10.50000 | 97.73410 | 10.50000 | 97.70693 | | | 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 | | | 11.37000 | 95.62320 | 11.37000 | 95.59446 | | | 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 | | | 11.37000 | 96.55890 | 11.37000 | 96.52990 | | | 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 | | | 9.95500 | 94.85062 | 9.95500 | 94.82545 | | | 0.00 | 0 | 1,260,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 1,260,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 1,260,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 11.32000 | 87.39632 | 11.32000 | 87.37017 | | | 0.00 | 0 | 3,860,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 11.06514 | 100.00000 | 11.04079 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 2.96000 | 215.91447 | 2.96000 | 273.47321 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI3 On 31/01/2017 Spot Bond | | | 2.20000 | 136.14790 | 2.20000 | 139.14133 | | | | 0.00 | 0 | 0 |
| Total ABSI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.21000 | 139.85067 | 2.21000 | 142.61554 | | | | 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 | 0.01687 | 100.00000 | 0.01683 | | | | 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 | 21.07350 | 100.00000 | 21.02245 | | | | 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 | 80.38695 | | | | 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 | 99.45504 | 100.00000 | 99.72678 | | | | 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 | 103.64410 | | | | 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 | 103.64410 | | | | 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 | 103.66299 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL085 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.66299 | | | | 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 | 103.62520 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02462 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02500 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.02520 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.02470 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02382 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2019 Spot Bond | | | 10.26500 | 99.33018 | 10.26500 | 99.25636 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL11€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/06/2016 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 |
| ACL12€ On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.15457 | | | | 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 | 237.29278 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 237.35544 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02422 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 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 |
| ACL136 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.48800 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 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 |
| ACL138 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.75873 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.75570 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57080 | | | | 0.00 | 0 | 7,011,000 |
| Total ACL143 SPOT | | | | | | | | | | 0.00 | 0 | 7,011,000 |
| Total For ACL143 | | | | | | | | | | 0.00 | 0 | 7,011,000 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.36176 | | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02432 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40931 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02409 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02314 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 102.58122 | 10.23000 | 102.55341 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.69467 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 10.32000 | 98.74133 | 10.32000 | 98.71418 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02393 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL169 On 20/06/2017 Spot Bond | | | 1.75000 | 125.84317 | 1.75000 | 125.80570 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02374 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02441 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02307 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07202 | | | | 0.00 | 0 | 9,000,000 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 9,000,000 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 9,000,000 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71399 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67984 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38575 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02409 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL186 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02339 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02431 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02464 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL189 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02482 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02482 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02655 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02382 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02634 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92048 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL199 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02655 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.59965 | | | | 0.00 | 0 | 0 |
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02528 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02528 | | | | 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 | 170.66796 | | | | 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 | 171.89597 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02240 | | | | 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 | 100.73561 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02280 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.11472 | | | | 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 | 90.76822 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02251 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02250 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02401 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07283 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.47364 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.45238 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02389 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02350 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29641 | | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29275 | | | | 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 | 100.68343 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40677 | | | | 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 | 24.04217 | 100.00000 | 23.98393 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AER011 On 18/11/2016 Spot Bond | | | 100.00000 | 86.58824 | 100.00000 | 86.38498 | | | | 0.00 | 0 | 0 |

| Contract 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 | 16.98608 | 100.00000 | 16.94493 | | | | 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 | 2.74657 | 100.00000 | 2.73984 | | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57984 | | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63208 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80612 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/10/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.52762 | | | | 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 | 101.54505 | | | | 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 | 101.98013 | | | | 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 | 101.89318 | | | | 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 | 102.60524 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.34498 | | | | 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 | 38.71635 | 100.00000 | 38.61320 | | | | 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 | 11.49605 | 100.00000 | 11.46542 | | | | 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 | 11.83959 | 100.00000 | 11.79319 | | | | 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 | 9.64222 | 100.00000 | 9.60444 | | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01:On 15/03/2019 Spot Bond | | | 9.84000 | 99.32799 | 9.84000 | 99.30206 | | | | 0.00 | 0 | 2,700,000,000 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| AIR02:On 30/04/2023 Spot Bond | | | 10.67000 | 106.48435 | 10.67000 | 106.45411 | | | | 0.00 | 0 | 40,000,000 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| AIR04:On 29/05/2024 Spot Bond | | | 10.23000 | 95.35110 | 10.23000 | 95.32526 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U:On 26/10/2029 Spot Bond | | | 100.00000 | 13.15195 | 100.00000 | 13.12283 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05:On 29/05/2030 Spot Bond | | | 10.95500 | 93.89180 | 10.95500 | 93.86460 | | | | 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 | | | 2.70000 | 177.18619 | 2.70000 | 177.12889 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.32223 | | | | 0.00 | 0 | 3,250,000,000 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 3,250,000,000 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 3,250,000,000 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86046 | | | | 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 | 99.85084 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07697 | | | | 0.00 | 0 | 1,020,000,000 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 1,020,000,000 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 1,020,000,000 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 45.02031 | 100.00000 | 44.91004 | | | | 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 | 31.59298 | 100.00000 | 31.51645 | | | | 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 | 9.32834 | 100.00000 | 9.30574 | | | | 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 | 9.32834 | 100.00000 | 9.30574 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 4.06935 | 100.00000 | 4.06359 | | | | 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 | 0.04952 | 100.00000 | 0.04947 | | | | 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 | 100.44245 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.02117 | | | | 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 | 100.02313 | | | | 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 | 99.96864 | | | | 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 | 98.90000 | | | | 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 | 114.06753 | | | | 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 | | | 2.65000 | 246.55616 | 2.65000 | 246.47670 | | | | 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 | 98.37170 | | | | 0.00 | 0 | 0 |

| Contract 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 | 90.56746 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.05761 | | | | 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 | | | 2.66500 | 173.35166 | 2.66500 | 219.56574 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02133 | | | | 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 | 99.93348 | | | | 0.00 | 0 | 0 |
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62771 | | | | 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 | 101.56699 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.56948 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.40841 | | | | 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 | 101.25962 | | | | 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 | 98.98720 | | | | 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 | 100.49328 | | | | 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 | 100.00334 | | | | 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 | 101.08266 | | | | 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 | 99.83099 | | | | 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 | 86.05815 | | | | 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 | 101.72722 | | | | 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 | 100.02692 | | | | 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 | 100.02311 | | | | 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 | 100.27457 | | | | 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 | 99.25026 | | | | 0.00 | 0 | 694,700,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 694,700,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 694,700,000 |
| ASN083 On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.50985 | | | | 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 | 99.86263 | | | | 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 | 101.80182 | | | | 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 | 101.56217 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.08171 | | | | 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 | 100.78441 | | | | 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 | 61.81367 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.49427 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02395 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 08/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.35948 | | | | 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 | 101.46233 | | | | 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 | 101.32490 | | | | 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 | 100.03027 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.02361 | | | | 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 | 100.72171 | | | | 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 | 100.72776 | | | | 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 | 100.71042 | | | | 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 | 100.46175 | | | | 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 | 100.45812 | | | | 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 | 100.03002 | | | | 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 | 71.35506 | | | | 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 | | | 2.94000 | 137.31700 | 2.94000 | 137.38496 | | | | 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 | 100.43178 | | | | 0.00 | 0 | 0 |
| Total ASN138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN138 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN138 On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 72.49939 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02334 | | | | 0.00 | 0 | 0 |
| Total ASN142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN142 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02623 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.23417 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.23417 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60595 | | | | 0.00 | 0 | 0 |
| Total ASN148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN148 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 2.98500 | 136.33403 | 2.98500 | 137.06983 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 90.64039 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.50452 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2031 Spot Bond | | | 3.35000 | 91.50900 | 3.35000 | 158.81545 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35I On 20/12/2016 Spot Bond | | | 100.00000 | 69.57395 | 100.00000 | 69.44676 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38I On 20/12/2017 Spot Bond | | | 100.00000 | 38.29287 | 100.00000 | 38.20011 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39I On 20/12/2017 Spot Bond | | | 100.00000 | 38.36044 | 100.00000 | 38.26750 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40I On 20/12/2017 Spot Bond | | | 100.00000 | 38.05642 | 100.00000 | 37.96422 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 56.78566 | 100.00000 | 56.64810 | | | | 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 | 81.86532 | 100.00000 | 81.68539 | | | | 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 | 27.29939 | 100.00000 | 27.23325 | | | | 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 | 65.63302 | 100.00000 | 65.47403 | | | | 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 | 98.11828 | 100.00000 | 97.85523 | | | | 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 | 2.26275 | 100.00000 | 2.25727 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN89I On 02/10/2018 Spot Bond | | | 100.00000 | 22.99567 | 100.00000 | 24.92458 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.18388 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 99.86894 | | | | 0.00 | 0 | 3,000,000,000 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.71500 | 102.33681 | 9.71500 | 102.31029 | | | | 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 | 101.82972 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10453 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73436 | | | | 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 | | | 11.13500 | 95.01842 | 11.13500 | 94.99029 | | | | 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 | | | 10.74500 | 96.13661 | 10.74500 | 96.10927 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.22495 | 9.30000 | 102.19970 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.71282 | | | | 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 | 38.71384 | 100.00000 | 38.61902 | | | | 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 | 103.42576 | | | | 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 | | | 9.54000 | 102.64232 | 9.54000 | 102.61619 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 99.71655 | | | | 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 | | | 12.44418 | 98.83725 | 12.44418 | 98.79784 | | | | 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 | 99.75818 | 11.06000 | 102.47567 | | | | 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 | | | 10.90024 | 99.76101 | 10.90024 | 99.60759 | | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.91172 | | | | 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 | 99.73911 | | | | 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 | 99.73911 | | | | 0.00 | 0 | 0 |
| Total BAYA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 12.49929 | 97.89174 | 12.49929 | 98.50791 | | | | 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 | | | 12.31500 | 98.60058 | 12.31500 | 98.56773 | | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.71826 | | | | 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 | | | 12.24000 | 88.40741 | 12.24000 | 97.40612 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72699 | | | | 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 | | | 12.19000 | 83.51910 | 12.19000 | 96.93758 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.73384 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72780 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72780 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.15761 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72814 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.28156 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72814 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.73696 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.73696 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.72825 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5(On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.77061 | | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5(On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.69497 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5(On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.70781 | | | | 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 | | | 15.83773 | 99.43459 | 15.83773 | 99.38435 | | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0(On 31/03/2017 Spot Bond | | | 14.71702 | 99.45289 | 14.71702 | 99.40946 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0(On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.65040 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0(On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.65023 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0(On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.65032 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0(On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.63820 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0(On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.69205 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1(On 31/12/2016 Spot Bond | | | 100.00000 | 69.44644 | 100.00000 | 69.31468 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1(On 30/06/2035 Spot Bond | | | 100.00000 | 18.32694 | 100.00000 | 18.28205 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2I On 30/06/2035 Spot Bond | | | 100.00000 | 16.67957 | 100.00000 | 16.63872 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3I On 30/06/2035 Spot Bond | | | 100.00000 | 10.29603 | 100.00000 | 10.27082 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4I On 30/06/2035 Spot Bond | | | 100.00000 | 10.29822 | 100.00000 | 10.27328 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 12.44839 | 100.00000 | 12.41790 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 10.78632 | 100.00000 | 10.75991 | | | | 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 | 91.31361 | 100.00000 | 91.09463 | | | | 0.00 | 0 | 0 |
| Total BC103U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC103U | | | | | | | | | | 0.00 | 0 | 0 |
| BC105L On 02/09/2016 Spot Bond | | | 100.00000 | 86.99027 | 100.00000 | 86.79167 | | | | 0.00 | 0 | 0 |
| Total BC105U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC105U | | | | | | | | | | 0.00 | 0 | 0 |
| BC107L On 29/07/2016 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | | 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 | 90.67648 | 100.00000 | 90.38111 | | | | 0.00 | 0 | 0 |
| Total BC108U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC108U | | | | | | | | | | 0.00 | 0 | 0 |
| BC109L On 24/08/2016 Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 0.00 | 0 | 0 |
| Total BC109U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC109U | | | | | | | | | | 0.00 | 0 | 0 |
| BC110L On 15/09/2016 Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.93126 | | | | 0.00 | 0 | 0 |
| Total BC110U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC110U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39643 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.70130 | | | | 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 | 100.82925 | | | | 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 | 13.45038 | 100.00000 | 13.41780 | | | | 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 | 13.45038 | 100.00000 | 13.41780 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.07000 | 102.01440 | 2.07000 | 191.43575 | | | | 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 | | | 9.14000 | 87.99770 | 9.14000 | 155.66333 | | | | 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 | | | 9.14000 | 89.31740 | 9.14000 | 156.20042 | | | | 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 | | | 9.52500 | 91.57946 | 9.52500 | 91.55618 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.94000 | 98.73968 | 8.94000 | 98.71622 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 9.23145 | 100.00000 | 9.20908 | | | | 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 | 7.98864 | 100.00000 | 7.96928 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2I On 23/11/2032 Spot Bond | | | 100.00000 | 7.98864 | 100.00000 | 7.96928 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 8.47495 | 100.00000 | 8.45442 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2I On 21/11/2032 Spot Bond | | | 100.00000 | 11.33883 | 100.00000 | 11.31135 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2I On 21/11/2032 Spot Bond | | | 100.00000 | 15.66165 | 100.00000 | 15.62371 | | | | 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 | 101.47114 | | | | 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 | 101.57289 | | | | 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 | 101.57897 | | | | 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 | 101.66187 | | | | 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 | 101.89348 | | | | 0.00 | 0 | 0 |
| Total BG22D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22D1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22YI On 21/07/2016 Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 92.40506 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.19309 | | | | 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 | 101.53128 | | | | 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 | 101.21968 | | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29942 | | | | 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 | 101.40566 | | | | 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 | 90.54726 | 100.00000 | 90.32258 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32Y On 30/10/2016 Spot Bond | | | 100.00000 | 90.54726 | 100.00000 | 90.32258 | | | | 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 | 100.02796 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03042 | | | | 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 | | | 9.04000 | 102.17705 | 9.04000 | 102.15250 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07270 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05077 | | | | 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 | 52.07671 | 100.00000 | 51.95055 | | | | 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 | 52.07671 | 100.00000 | 51.95055 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.81326 | | | | 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 | | | 12.01500 | 97.75543 | 12.01500 | 97.72444 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.39825 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.90500 | 90.99302 | 11.90500 | 98.42142 | | | | 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 | | | 12.03500 | 99.68951 | 12.03500 | 101.16516 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.44691 | | | | 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 | | | 12.53000 | 99.24643 | 12.53000 | 100.44523 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.53850 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 12.03500 | 100.51922 | 12.03500 | 100.48730 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.43405 | | | | 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 | | | 12.41500 | 103.19020 | 12.41500 | 101.63038 | | | | 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 | 104.77452 | | | | 0.00 | 0 | 0 |
| Total BGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.83644 | | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57182 | | | | 0.00 | 0 | 200,000,000 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.53882 | | | | 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 | | | 9.62000 | 97.84554 | 9.62000 | 97.82043 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BLG1A6 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60018 | | | | 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 | 100.00000 | | | | 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 | 100.90944 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR18I On 17/12/2016 Spot Bond | | | 100.00000 | 79.26315 | 100.00000 | 79.04892 | | | | 0.00 | 0 | 2,920,000,000 |
| Total BSR18U SPOT | | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| Total For BSR18U | | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| BTC094 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24737 | | | | 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 | 101.06494 | | | | 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 | 100.77723 | | | | 0.00 | 0 | 0 |
| Total BTC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC103 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC105 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.62878 | | | | 0.00 | 0 | 0 |
| Total BTC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC105 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC110 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95839 | | | | 0.00 | 0 | 0 |
| Total BTC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC110 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC112 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86787 | | | | 0.00 | 0 | 0 |
| Total BTC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC112 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC114 On 04/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.72996 | | | | 0.00 | 0 | 0 |
| Total BTC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC114 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC115 On 04/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79623 | | | | 0.00 | 0 | 0 |
| Total BTC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC115 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC116 On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.44218 | | | | 0.00 | 0 | 0 |
| Total BTC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC116 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC117 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.41619 | | | | 0.00 | 0 | 0 |
| Total BTC117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC117 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC118 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35632 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 99.05729 | | | | 0.00 | 0 | 0 |
| Total BTC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC119 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC119 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.05690 | | | | 0.00 | 0 | 0 |
| Total BTC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC122 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC122 On 11/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.28387 | | | | 0.00 | 0 | 0 |
| Total BTC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC124 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC124 On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.27443 | | | | 0.00 | 0 | 0 |
| Total BTC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC126 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC126 On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.56515 | | | | 0.00 | 0 | 0 |
| Total BTC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC127 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC127 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.70034 | | | | 0.00 | 0 | 0 |
| Total BTC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC128 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC128 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02055 | | | | 0.00 | 0 | 0 |
| Total BTC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC129 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC129 On 29/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.55306 | | | | 0.00 | 0 | 0 |
| Total BTC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC130 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC130 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.40627 | | | | 0.00 | 0 | 0 |
| Total BTC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC131 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC131 On 08/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.93030 | | | | 0.00 | 0 | 0 |
| Total BTC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC132 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 97.84946 | 100.00000 | 97.58713 | | | | 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 | 99.85809 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 99.85318 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09041 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83293 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 24.70005 | 100.00000 | 24.63955 | | | | 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 | | | 10.24000 | 103.19934 | 10.24000 | 103.17144 | | | | 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 | 104.10708 | | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.89000 | 95.03367 | 15.89000 | 94.99420 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.26624 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 13.69000 | 99.90513 | 13.69000 | 99.86879 | | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 9.74000 | 100.62665 | 9.74000 | 100.60064 | | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.35884 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 13.69000 | 97.01880 | 13.69000 | 96.98351 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 95.03709 | | | | 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 | | | 11.43500 | 92.08290 | 11.43500 | 92.05508 | | | | 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 | 100.91787 | | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.33862 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.20669 | | | | 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 | | | 11.03500 | 101.66763 | 11.03500 | 101.63796 | | | | 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 | | | 11.04500 | 107.27025 | 11.04500 | 107.23874 | | | | 0.00 | 0 | 50,000,000 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| CCT02 On 12/06/2024 Spot Bond | | | 11.10000 | 102.98815 | 11.10000 | 102.95776 | | | | 0.00 | 0 | 510,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 510,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 510,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 11.12000 | 103.18462 | 11.12000 | 103.15427 | | | | 0.00 | 0 | 180,000,000 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44826 | | | | 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 | 99.86365 | | | | 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 | 103.91157 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62480 | 10.00000 | 109.59620 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.09503 | | | | 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 | 99.97217 | | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72395 | | | | 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 | 23.61810 | 100.00000 | 23.56089 | | | | 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 | 29.61226 | 100.00000 | 29.54053 | | | | 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 | 26.18027 | 100.00000 | 26.11615 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.26106 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR22 On 08/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04765 | | | | 0.00 | 0 | 0 |
| Total CGR22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR22 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.33809 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.45370 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 102.24769 | | | | 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 | 102.32573 | | | | 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 | 102.41548 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62710 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67125 | | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 20.62401 | 100.00000 | 20.55962 | | | | 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 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 99.75644 | 10.11000 | 99.72941 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 06/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.84608 | | | | 0.00 | 0 | 0 |
| Total CLN186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN186 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN186 On 23/08/2016 Spot Bond | | | 2.76000 | 131.69709 | 2.76000 | 131.65425 | | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.29780 | | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 29/08/2021 Spot Bond | | | 3.14000 | 129.22110 | 3.14000 | 131.62189 | | | | 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 | 102.50321 | 8.25000 | 102.48040 | | | | 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 | | | 2.91000 | 138.68174 | 2.91000 | 132.34531 | | | | 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 | 137.16597 | 2.40000 | 130.90050 | | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.03314 | | | | 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 | | | 9.26000 | 101.25449 | 9.26000 | 101.22955 | | | | 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 | 101.56235 | | | | 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 | 101.56235 | | | | 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 | | | 9.31000 | 101.22421 | 9.31000 | 101.19917 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 9.31000 | 101.22421 | 9.31000 | 101.19917 | | | | 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 | | | 9.36000 | 99.98136 | 9.36000 | 99.95680 | | | | 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 | 100.02488 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02715 | | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87788 | | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 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 |
| CLN239 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71807 | | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN241 On 24/02/2019 Spot Bond | | | 13.50000 | 93.96112 | 13.50000 | 93.92740 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 9.35000 | 103.03251 | 9.35000 | 103.00664 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN256 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18805 | | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN257 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04890 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22471 | | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN259 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22471 | | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN260 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22471 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN261 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01148 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 10.12000 | 101.16991 | 10.12000 | 101.14277 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN263 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61645 | | | | 0.00 | 0 | 0 |
| Total CLN263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN263 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN264 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64840 | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total CLN264 SPOT | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total For CLN264 | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| CLN265 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19321 | | | | 0.00 | 0 | 0 |
| Total CLN265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN265 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN266 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02334 | | | | 0.00 | 0 | 0 |
| Total CLN266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN266 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN267 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16490 | | | | 0.00 | 0 | 0 |
| Total CLN267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN267 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.71136 | | | | 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 | 100.76747 | | | | 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 | 100.26874 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76464 | | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23591 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78449 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93562 | | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84055 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13618 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.69503 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84214 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.70830 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02639 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.69509 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00274 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For CLN298 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.76108 | | | | 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 | 172.64834 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71453 | | | | 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 | 173.83424 | | | | 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 | 171.78636 | | | | 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 | 173.08126 | | | | 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 | 100.99643 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 11.77000 | 91.16084 | 11.77000 | 91.13253 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 12.29000 | 92.52801 | 12.29000 | 92.49803 | | | | 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 | 99.77069 | | | | 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 | 100.02676 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.97700 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46100 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.36604 | | | | 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 | 101.23288 | 8.80500 | 101.22502 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47339 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02486 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02526 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02663 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02548 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02761 | | | | 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 | 99.77069 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 148.80508 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41443 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03061 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.76949 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02839 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02250 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02586 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40271 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.77550 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.32780 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54954 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.27301 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45326 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02199 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 10.95000 | 100.60659 | 10.95000 | 100.57744 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02363 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.38032 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 13.09000 | 102.73856 | 13.09000 | 102.70317 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.42996 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | 13.12000 | 102.93395 | 13.12000 | 102.89802 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.02000 | 109.28159 | 10.02000 | 109.25224 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.42996 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.50568 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 81.24284 | | | | 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 | 100.02327 | | | | 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 | 100.02371 | | | | 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 | 100.02388 | | | | 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 | 99.76180 | | | | 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 | | | 10.43500 | 100.45616 | 10.43500 | 100.42840 | | | | 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 | 99.78328 | | | | 0.00 | 220,000,000 | 110,000,000 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 110,000,000 |
| Total For CLN377 | | | | | | | | | | 0.00 | 220,000,000 | 110,000,000 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02615 | | | | 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 | 100.45477 | 10.98000 | 100.42559 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | 11.00000 | 102.77299 | 11.00000 | 102.74309 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02611 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45530 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | 12.88000 | 98.81092 | 12.88000 | 98.77741 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02846 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02358 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.58903 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02526 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(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 |
| CLN39(On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77012 | | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39(On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02287 | | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39(On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 85.17580 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02383 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46639 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02585 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64986 | | | | 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 | 100.94591 | | | | 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 | 100.94105 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02373 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02639 | | | | 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 | 99.78513 | | | | 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 | 99.78513 | | | | 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 | 100.90256 | | | | 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 | 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 CLN405 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN405 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN405 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 83.96956 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02386 | | | | 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 | 101.10532 | | | | 0.00 | 0 | 0 |
| 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 | 101.89271 | | | | 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 | 100.02617 | | | | 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 | 100.02630 | | | | 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 | 101.90140 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02592 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03073 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02718 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.01434 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 20/09/2020 Spot Bond | | | 4.00000 | 101.01679 | 4.00000 | 100.31607 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 99.94416 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02849 | | | | 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 | 44.28353 | 7.01000 | 44.88000 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02875 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.95891 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03797 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03507 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03797 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.58414 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03419 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02726 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.97674 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03381 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.73581 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04040 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04060 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04210 | | | | 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 | 104.45894 | | | | 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 | 99.78994 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02607 | | | | 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 | 100.02623 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.36579 | | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN438 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.32494 | | | | 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 | 105.12659 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|---------------|
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.04601 | | | | 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 | 100.02045 | | | | 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 | 99.91333 | | | | 0.00 | 0 | 0 |
| Total CLN443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN443 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN443 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80801 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 11.10500 | 101.76528 | 11.10500 | 101.73540 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/06/2017 Spot Bond | | | 100.00000 | 49.01954 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total CLN446 SPOT | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total For CLN446 | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| CLN446 On 20/06/2017 Spot Bond | | | 100.00000 | 49.01954 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total CLN447 SPOT | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total For CLN447 | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| CLN447 On 20/06/2017 Spot Bond | | | 100.00000 | 49.01954 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total CLN448 SPOT | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total For CLN448 | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 177.14277 | | | | 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 | | | 9.52500 | 91.57946 | 9.52500 | 91.55618 | | | | 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 | | | 9.14000 | 35.47449 | 9.14000 | 155.66333 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 9.14000 | 35.96234 | 9.14000 | 156.20042 | | | | 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 | 101.86640 | | | | 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 | 101.95549 | | | | 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 | 100.02511 | | | | 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 | 100.02366 | | | | 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 | 100.02401 | | | | 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 | 101.87617 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02428 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46100 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02235 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02334 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02321 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|-----------------------|
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02328 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02398 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72267 | | | 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 | 101.81738 | | | 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 | | | 9.44000 | 103.67094 | 9.44000 | 103.61982 | | | 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 | | | 9.54500 | 99.45842 | 9.54500 | 99.43308 | | | 0.00 | 0 | 930,000,000 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 930,000,000 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 930,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.48500 | 108.89805 | 10.48500 | 108.86764 | | | 0.00 | 0 | 50,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.64500 | 103.12432 | 10.64500 | 103.09525 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 100.00000 | 11.48163 | 100.00000 | 100.00000 | | 008,000,000,000,000.00 | 50,080,000,000 | 50,080,000,000 | 50,080,000,000 |
| Total COJ08 SPOT | | | | | | | | 18,000,000,000,000.00 | 50,080,000,000 | 50,080,000,000 | 50,080,000,000 |
| Total For COJ08 | | | | | | | | 18,000,000,000,000.00 | 50,080,000,000 | 50,080,000,000 | 50,080,000,000 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.73000 | 97.45670 | 10.73000 | 97.42886 | | 0.00 | 0 | 140,000,000 | 140,000,000 |
| Total COJG01 SPOT | | | | | | | | 0.00 | 0 | 140,000,000 | 140,000,000 |
| Total For COJG01 | | | | | | | | 0.00 | 0 | 140,000,000 | 140,000,000 |
| COT01 On 03/04/2023 Spot Bond | | | 11.01500 | 93.02503 | 11.01500 | 92.99778 | | 0.00 | 0 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For COT01 | | | | | | | | 0.00 | 0 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.87000 | 91.74060 | 11.87000 | 91.71170 | | 0.00 | 0 | 350,000,000 | 350,000,000 |

| 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 COT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.87000 | 85.24088 | 11.87000 | 85.21403 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL003 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL011 On 12/12/2019 Spot Bond | | | 100.00000 | 13.16823 | 100.00000 | 13.13633 | | | | 0.00 | 0 | 36,500,000,000 |
| Total CPL011U SPOT | | | | | | | | | | 0.00 | 0 | 36,500,000,000 |
| Total For CPL011U | | | | | | | | | | 0.00 | 0 | 36,500,000,000 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 12/03/2020 Spot Bond | | | 100.00000 | 11.34776 | 100.00000 | 11.32027 | | | | 0.00 | 0 | 72,187,500,000 |
| Total CPL021U SPOT | | | | | | | | | | 0.00 | 0 | 72,187,500,000 |
| Total For CPL021U | | | | | | | | | | 0.00 | 0 | 72,187,500,000 |
| CPL031 On 12/12/2018 Spot Bond | | | 100.00000 | 19.09441 | 100.00000 | 19.04815 | | | | 0.00 | 0 | 72,187,500,000 |
| Total CPL031U SPOT | | | | | | | | | | 0.00 | 0 | 72,187,500,000 |
| Total For CPL031U | | | | | | | | | | 0.00 | 0 | 72,187,500,000 |
| CPL041 On 26/08/2016 Spot Bond | | | 100.00000 | 86.99167 | 100.00000 | 86.78982 | | | | 0.00 | 0 | 48,000,000,000 |
| Total CPL041U SPOT | | | | | | | | | | 0.00 | 0 | 48,000,000,000 |
| Total For CPL041U | | | | | | | | | | 0.00 | 0 | 48,000,000,000 |
| CPL051 On 30/10/2018 Spot Bond | | | 100.00000 | 23.13951 | 100.00000 | 23.08284 | | | | 0.00 | 0 | 50,000,000,000 |
| Total CPL051U SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For CPL051U | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| CPL061 On 30/11/2018 Spot Bond | | | 100.00000 | 21.47883 | 100.00000 | 21.42679 | | | | 0.00 | 0 | 50,000,000,000 |
| Total CPL061U SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For CPL061U | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| CPV01 On 30/06/2029 Spot Bond | | | 12.41000 | 96.25822 | 12.41000 | 96.22639 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38I On 10/06/2018 Spot Bond | | | 100.00000 | 28.03886 | 100.00000 | 27.97093 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39I On 10/06/2018 Spot Bond | | | 100.00000 | 21.59088 | 100.00000 | 21.53858 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40I On 10/06/2018 Spot Bond | | | 100.00000 | 28.61490 | 100.00000 | 28.54558 | | | | 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 | | | 8.56500 | 99.55685 | 8.56500 | 99.53417 | | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 6.86000 | 101.57014 | 6.86000 | 101.55153 | | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 19/11/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.75716 | | | | 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 | 101.10964 | | | | 0.00 | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG59 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/01/2017 Spot Bond | | | 100.00000 | | 0.00000 | 103.47603 | | | | 0.00 | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG61 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.56359 | | | | 0.00 | 0 | 0 |
| Total DENG62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG62 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.41583 | | | | 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 | 100.29147 | | | | 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 | 101.82200 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| 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 | 101.17927 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total DLTC12 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For DLTC12 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| DLTC13 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11564 | | | | 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 | 42.70098 | 100.00000 | 42.61645 | | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03050 | | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.19457 | | | | 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 | 100.02696 | | | | 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 | 60.18781 | | | | 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 | | | 10.17500 | 95.70178 | 10.17500 | 95.67583 | | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 10.04500 | 101.73704 | 10.04500 | 101.70965 | | | | 0.00 | 0 | 259,200,000 |
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 259,200,000 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 259,200,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 17.57777 | 100.00000 | 17.53866 | | | | 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 | | | 10.42000 | 101.17144 | 10.42000 | 101.14321 | | | | 0.00 | 0 | 1,172,200,000 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 1,172,200,000 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 1,172,200,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.34814 | 100.00000 | 13.31843 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 10.36000 | 99.81837 | 10.36000 | 99.79068 | | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.30288 | 9.69000 | 103.27604 | | | | 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 | | | 11.35500 | 95.11729 | 11.35500 | 95.08844 | | | | 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 | 103.44156 | 10.10000 | 103.41357 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 25/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.88298 | | | | 0.00 | 0 | 0 |
| Total DVC013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC013 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.63064 | | | | 0.00 | 0 | 0 |
| Total DVC015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.08221 | | | | 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 | 100.60657 | | | | 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 | 100.43937 | | | | 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 | 100.64643 | | | | 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 | 102.60926 | | | | 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 | 100.08665 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 | 100.08907 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total DVC023 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For DVC023 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.23185 | | | | 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 | 100.77242 | | | | 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 | 99.84196 | | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.47779 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.51290 | | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 9.07500 | 120.14358 | 9.07500 | 120.11430 | | | | 0.00 | 0 | 923,942,300 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 923,942,300 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 923,942,300 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 21.61086 | 100.00000 | 21.56278 | | | | 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 | | | 10.07500 | 101.29857 | 10.07500 | 101.27151 | | | | 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 | | | 10.23500 | 100.55567 | 10.23500 | 100.52840 | | | | 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 | | | 10.48000 | 99.91156 | 10.48000 | 99.88383 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.90000 | 106.12879 | 2.90000 | 106.09395 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 | 101.89763 | | | | 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 | 101.28956 | | | | 0.00 | 0 | 0 |
| Total EFS0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.53255 | | | | 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 | 18.81083 | 100.00000 | 18.76476 | | | | 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 | | | 2.33000 | 107.59075 | 2.33000 | 107.55699 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 108.99894 | 2.25000 | 108.96497 | | | | 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 | | | 2.18500 | 131.19755 | 2.18500 | 131.15699 | | | | 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 | | | 2.17000 | 118.84772 | 2.17000 | 118.81103 | | | | 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 | | | 2.17000 | 119.49383 | 2.17000 | 119.45687 | | | | 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 | | | 2.25000 | 109.73274 | 2.25000 | 109.69859 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 2.31000 | 107.98137 | 2.31000 | 107.94755 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/12 On 31/01/2036 Spot Bond | | | 2.25000 | 108.99894 | 2.25000 | 108.96497 | | | | 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 | | | 10.40500 | 104.72099 | 10.40500 | 104.69181 | | | | 0.00 | 0 | 50,000,000 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| EMM02 On 11/03/2021 Spot Bond | | | 10.30500 | 104.48818 | 10.30500 | 104.45966 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.92000 | 96.79692 | 10.92000 | 96.76895 | | | | 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 | | | 11.14000 | 87.98695 | 11.14000 | 92.89089 | | | | 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 | | | 11.40500 | 97.00029 | 11.40500 | 98.74325 | | | | 0.00 | 0 | 2,999,999,700 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,999,999,700 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,999,999,700 |
| EMM06 On 23/06/2025 Spot Bond | | | 11.02000 | 95.64554 | 11.02000 | 97.31603 | | | | 0.00 | 0 | 80,000,000 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.54421 | | | | 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 | 100.18750 | | | | 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 | 101.13807 | | | | 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 | 101.10063 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80265 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.47130 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 01/09/2018 Spot Bond | | | 100.00000 | 14.12312 | 100.00000 | 14.08891 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 01/09/2019 Spot Bond | | | 100.00000 | 5.78483 | 100.00000 | 5.77082 | | | | 0.00 | 0 | 0 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF020 On 22/08/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.66047 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC18 On 04/11/2016 Spot Bond | | | 100.00000 | | 0.00000 | 101.12020 | | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 22/08/2016 Spot Bond | | | 100.00000 | | 0.00000 | 100.63883 | | | | 0.00 | 0 | 0 |
| Total EPFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC22 On 22/08/2016 Spot Bond | | | 100.00000 | | 0.00000 | 102.67123 | | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC23 On 22/02/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.68381 | | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC24 On 04/11/2016 Spot Bond | | | 100.00000 | | 0.00000 | 101.06293 | | | | 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 | 98.97482 | | | | 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 | 97.96944 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 13.19000 | 94.66217 | 13.19000 | 94.62914 | | | | 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 | 99.77494 | | | | 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 | 99.61824 | | | | 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 | 100.88589 | | | | 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 | 100.89169 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.93305 | | | | 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 | 100.98467 | | | | 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 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|------------------------|
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.85305 | | | | 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 | 100.81901 | | | | 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 | 100.84262 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.81995 | | | | 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 | 100.81049 | | | | 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 | 100.85302 | | | | 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 | 100.88503 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.85442 | | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.79000 | 102.33125 | 8.79000 | 102.30719 | | | 8,781,210,000.00 | | 999,000 | 108,314,359,000 |
| Total ES18 SPOT | | | | | | | | | 8,781,210,000.00 | | 999,000 | 108,314,359,000 |
| Total For ES18 | | | | | | | | | 8,781,210,000.00 | | 999,000 | 108,314,359,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 101.56867 | 9.25000 | 101.54357 | | | 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 | | | 9.61000 | 105.94803 | 9.61000 | 105.92071 | | | 265,690,553,000.00 | | 27,647,300 | 42,402,190,900 |
| Total ES23 SPOT | | | | | | | | | 265,690,553,000.00 | | 27,647,300 | 42,402,190,900 |
| Total For ES23 | | | | | | | | | 265,690,553,000.00 | | 27,647,300 | 42,402,190,900 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.07521 | 10.00000 | 104.04731 | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|------------------------|
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 10.00000 | 88.49371 | 10.00000 | 88.47013 | | | 23,196,000,000.00 | 2,319,600 | 51,155,906,600 |
| Total ES26 SPOT | | | | | | | | | 23,196,000,000.00 | 2,319,600 | 51,155,906,600 |
| Total For ES26 | | | | | | | | | 23,196,000,000.00 | 2,319,600 | 51,155,906,600 |
| ES33 On 15/09/2033 Spot Bond | | | 10.57000 | 77.87264 | 10.64000 | 77.40602 | | | 35,777,336,000.00 | 3,384,800 | 129,894,422,900 |
| Total ES33 SPOT | | | | | | | | | 35,777,336,000.00 | 3,384,800 | 129,894,422,900 |
| Total For ES33 | | | | | | | | | 35,777,336,000.00 | 3,384,800 | 129,894,422,900 |
| ES42 On 25/04/2042 Spot Bond | | | 10.79000 | 81.50367 | 10.79000 | 81.48028 | | | 14,726,192,000.00 | 1,364,800 | 53,290,533,400 |
| Total ES42 SPOT | | | | | | | | | 14,726,192,000.00 | 1,364,800 | 53,290,533,400 |
| Total For ES42 | | | | | | | | | 14,726,192,000.00 | 1,364,800 | 53,290,533,400 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26458 | | | 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 | 98.49394 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 22.17389 | 100.00000 | 22.04410 | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 22.27439 | 100.00000 | 22.14400 | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2018 Spot Bond | | | 100.00000 | 22.40228 | 100.00000 | 22.27114 | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2018 Spot Bond | | | 100.00000 | 22.53017 | 100.00000 | 22.39829 | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | 0.00 | 0 | 0 |
| FIFB03 On 26/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.86205 | | | 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 | 100.72306 | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55292 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65253 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61956 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53212 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC23 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67465 | | | | 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 | 101.70127 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC27 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34724 | | | | 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 | 102.95770 | | | | 0.00 | 0 | 0 |
| Total FIFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC29 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.32841 | | | | 0.00 | 0 | 0 |
| Total FIFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.16764 | 100.00000 | 0.16723 | | | | 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 | 0.16764 | 100.00000 | 0.16723 | | | | 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 | 11.72859 | 100.00000 | 11.70018 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 11.41786 | 100.00000 | 11.39020 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.02455 | | | | 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 | 99.82250 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.03924 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.04901 | | | | 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 | | | 10.29000 | 96.16696 | 10.29000 | 96.14060 | | | | 0.00 | 0 | 40,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23918 | | | | 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 | 101.46073 | | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.44605 | | | | 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 | 100.37566 | | | | 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 | 100.50911 | | | | 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 | | | 11.13500 | 93.80982 | 11.13500 | 96.27628 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.65202 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.02486 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 102.21486 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.13056 | | | | 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 | | | 12.33500 | 102.31955 | 12.33500 | 102.28610 | | | | 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 | 102.07234 | | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.99000 | 102.18666 | 10.99000 | 102.15679 | | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87205 | | | | 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 | | | 2.21000 | 141.70915 | 2.21000 | 142.61554 | | | | 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 | | | 2.56000 | 120.07198 | 2.56000 | 280.38661 | | | | 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 | | | 2.37500 | 114.08043 | 2.37500 | 121.22843 | | | | 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 | | | 3.02000 | 96.45190 | 3.02000 | 164.11231 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.16000 | 104.00897 | 3.16000 | 205.65558 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 3.64500 | 92.99164 | 3.64500 | 93.22842 | | | | 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 | | | 7.29200 | 73.16179 | 7.29200 | 72.64121 | | | | 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 | | | 9.28700 | 47.63910 | 9.28700 | 46.75306 | | | | 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 | | | 9.53000 | 46.26632 | 9.53000 | 45.33641 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC04I On 15/03/2017 Spot Bond | | | 100.00000 | 52.07671 | 100.00000 | 51.95055 | | | | 0.00 | 0 | 0 |
| Total FRC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05I On 13/10/2018 Spot Bond | | | 100.00000 | 26.45738 | 100.00000 | 26.37388 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC06I On 31/12/2017 Spot Bond | | | 100.00000 | 34.30941 | 100.00000 | 34.13970 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.56966 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02789 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02441 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02661 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11 On 20/06/2017 Spot Bond | | | 7.47000 | 100.04138 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.04138 | 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 | 100.02655 | | | | 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 | 100.02540 | | | | 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 | 100.02855 | | | | 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 | 100.02615 | | | | 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 | 100.03326 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC126 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC127 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02753 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.03335 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC134(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03244 | | | | 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 |
| Total FRC139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC139(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 38.69434 | 100.09221 | 38.60053 | | | | 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 | 100.02385 | | | | 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 | 107.07293 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02595 | | | | 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 | 93.99070 | 5.76400 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02626 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02417 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02488 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03186 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02448 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 14/12/2018 Spot Bond | | | 13.22500 | 74.83229 | 13.22500 | 74.80584 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02332 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16:On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02335 | | | | 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 | 100.03317 | | | | 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 | 99.95250 | | | | 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 | | | 3.60500 | 106.57521 | 3.60500 | 110.22261 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02521 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02521 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78553 | | | | 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 | 102.21832 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02521 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02380 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02330 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.36791 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02660 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 87.12632 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.59814 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03056 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03053 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02503 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02503 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87301 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.96260 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02597 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63214 | | | | 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 | 101.63214 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20648 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 06/05/2017 Spot Bond | | | 8.75000 | 101.11161 | 8.75000 | 101.08783 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02452 | | | | 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 | 10.48453 | 100.00000 | 10.45913 | | | | 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 | 9.69801 | 100.00000 | 9.67452 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.22869 | | | | 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 | 14.35576 | 100.00000 | 14.32098 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02569 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 29/10/2017 Spot Bond | | | 100.00000 | 44.40546 | 100.00000 | 44.29670 | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.10022 | | | 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 | 10.42875 | 100.00000 | 10.40349 | | | 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 | 43.03476 | 100.00000 | 42.93051 | | | 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 | 101.10018 | | | 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 | 43.01221 | 100.00000 | 42.90801 | | | 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 | 101.09786 | | | 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 | 101.05012 | | | 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 | 101.23327 | | | 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 | 101.16815 | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.02000 | 136.87082 | 3.02000 | 136.82530 | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00917 | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.99780 | | | | 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 | 100.99780 | | | | 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 | 100.82194 | | | | 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 | 100.25418 | | | | 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 | 100.08673 | | | | 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 | 102.38858 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02576 | | | | 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 | 99.86220 | | | | 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 | 101.57114 | | | | 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 | | | 3.88000 | 131.01859 | 3.88000 | 130.97195 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03626 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.04368 | | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 87.29807 | | | 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 | 91.46133 | | | 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 | 87.95363 | | | 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 | 93.37879 | | | 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 | 95.67648 | | | 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 | 86.34299 | | | 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 | 85.98907 | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.41469 | | | 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 | 92.99280 | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.38268 | | | 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 | 102.71907 | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 88.71238 | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC24(On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 74.90993 | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.33810 | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 80.53379 | | | 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 | 100.28778 | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41590 | | | 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 | | | 3.55000 | 114.03097 | 3.55000 | 133.18318 | | | 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 | 100.02632 | | | 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 | | | 3.60000 | 106.29747 | 3.60000 | 132.84539 | | | 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 | | | 3.58000 | 104.33687 | 3.58000 | 132.98040 | | | 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 | | | 2.66000 | 101.68742 | 2.66000 | 138.76008 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 2.73000 | 102.63909 | 2.73000 | 152.25996 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56527 | | | 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 | 100.02329 | | | 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 | 100.02620 | | | 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 | 100.03010 | | | 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 | 100.02910 | | | 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 | 100.02567 | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | 0.00 | 0 | 0 |
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02565 | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | 0.00 | 0 | 0 |
| FRD01: On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.71937 | | | 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 | 19.50389 | 100.00000 | 16.96691 | | | 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 | 44.75858 | 100.00000 | 44.65015 | | | 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 | 88.67470 | 100.00000 | 88.46154 | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | 0.00 | 0 | 0 |
| FRD13U On 31/12/2019 Spot Bond | | | 100.00000 | 15.02571 | 100.00000 | 14.98891 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.30758 | | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.36929 | | | | 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 | 101.55430 | | | | 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 | 98.56031 | | | | 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 | 98.55050 | | | | 0.00 | 0 | 30,000,000 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.93776 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 3.34285 | 100.00000 | 3.33642 | | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 3.34285 | 100.00000 | 3.33642 | | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.07800 | 85.59002 | 2.07800 | 115.12051 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 2.43000 | 111.86284 | 2.43000 | 121.21567 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS102 On 21/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42611 | | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | 10.38000 | 101.70351 | 10.38000 | 101.67488 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS104 On 23/01/2024 Spot Bond | | | 10.38000 | 101.70351 | 10.38000 | 101.67488 | | | 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 | | | 2.57000 | 109.09606 | 2.57000 | 118.40572 | | | 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 | | | 2.60000 | 221.54708 | 2.60000 | 221.47600 | | | 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 | | | 2.54000 | 119.03927 | 2.54000 | 119.00123 | | | 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 | | | 2.63000 | 220.66283 | 2.63000 | 220.59186 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59092 | | | 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 | | | 2.86000 | 116.78550 | 2.86000 | 116.74717 | | | 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 | | | 2.73500 | 115.23118 | 2.73500 | 115.19373 | | | 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 | | | 2.73500 | 115.23118 | 2.73500 | 115.19373 | | | 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 | | | 2.75000 | 120.31852 | 2.75000 | 217.09772 | | | 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 | | | 2.80000 | 215.73202 | 2.80000 | 215.66165 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 2.39000 | 106.04215 | 2.39000 | 106.00871 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS12 On 07/12/2033 Spot Bond | | | 2.83000 | 169.59414 | 2.83000 | 214.80553 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2038 Spot Bond | | | 3.01000 | 95.22114 | 3.01000 | 110.07057 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/03/2028 Spot Bond | | | 3.06000 | 103.87195 | 3.06000 | 163.45953 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/01/2038 Spot Bond | | | 3.46000 | 89.30527 | 3.46000 | 102.26986 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12 On 31/03/2028 Spot Bond | | | 3.05000 | 104.00328 | 3.05000 | 163.62244 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 11/08/2016 Spot Bond | | | 100.00000 | 91.48439 | 100.00000 | 91.26448 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 3.11000 | 162.70216 | 3.11000 | 162.64775 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 3.34000 | 200.82865 | 3.34000 | 200.86499 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 82.32076 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.39000 | 90.01597 | 3.39000 | 103.43797 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.36000 | 90.40085 | 3.36000 | 103.94358 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 3.17000 | 91.90883 | 3.17000 | 107.21665 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS137 On 31/03/2028 Spot Bond | | | 2.92000 | 165.81206 | 2.92000 | 165.75746 | | | 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 | | | 3.11000 | 207.08028 | 3.11000 | 207.01099 | | | 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 | 100.94582 | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS140 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02019 | | | 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 | 105.40658 | | | 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 | | | 3.05000 | 163.67691 | 3.05000 | 163.62244 | | | 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 | | | 3.05000 | 163.67691 | 3.05000 | 163.62244 | | | 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 | | | 3.34000 | 96.40347 | 3.34000 | 158.97302 | | | 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 | | | 3.16000 | 113.97760 | 3.16000 | 114.06879 | | | 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 | | | 2.72000 | 138.65329 | 2.72000 | 138.93770 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 77.65800 | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS14 On 31/03/2028 Spot Bond | | | 3.40000 | 157.59614 | 3.40000 | 158.03023 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 3.44000 | 156.92369 | 3.44000 | 157.40530 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/01/2025 Spot Bond | | | 3.13000 | 113.61942 | 3.13000 | 114.33348 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 3.41000 | 157.21772 | 3.41000 | 157.87373 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.32000 | 121.89011 | 2.32000 | 284.63409 | | | 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 | | | 2.21000 | 122.73431 | 2.21000 | 286.60626 | | | 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 | | | 2.93000 | 117.33159 | 2.93000 | 273.98467 | | | 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 | | | 2.68000 | 101.44101 | 2.68000 | 139.22217 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.34261 | | | 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 | | | 2.21000 | 142.65986 | 2.21000 | 142.61554 | | | 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 | 101.62255 | | | 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 | 101.86500 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.20712 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 2.41000 | 118.48813 | 2.41000 | 118.45069 | | | 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 | 57.57804 | 104.97509 | 57.43238 | | | 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 | 58.89388 | 101.07593 | 58.74983 | | | 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 | 55.02559 | 100.44759 | 54.89175 | | | 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 | 57.47230 | 100.76967 | 57.33212 | | | 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 | | | 2.12000 | 126.27123 | 2.12000 | 126.23237 | | | 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 | | | 2.32000 | 98.30102 | 2.32000 | 121.74873 | | | 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 | 99.26506 | | | 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 | | | 2.35000 | 98.07170 | 2.35000 | 121.46462 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60337 | | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 2.41000 | 121.20451 | 2.41000 | 283.03241 | | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05941 | | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62972 | | | | 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 | | | 7.35000 | 102.24984 | 7.35000 | 102.22961 | | | | 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 | | | 8.62000 | 102.12702 | 8.62000 | 102.10360 | | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.88000 | 104.60952 | 8.88000 | 104.58469 | | | | 0.00 | 0 | 60,000,000 |
| Total FRX18 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For FRX18 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| FRX19 On 15/11/2019 Spot Bond | | | 9.46500 | 99.58801 | 9.46500 | 99.56299 | | | | 0.00 | 0 | 3,500,000,000 |
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.76500 | 98.45457 | 9.76500 | 98.42893 | | | | 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 | | | 10.53000 | 89.27361 | 10.53000 | 89.24885 | | | | 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 | | | 10.69000 | 100.67283 | 10.69000 | 100.64419 | | | | 0.00 | 0 | 404,000,000 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 404,000,000 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 404,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRX26 On 01/10/2026 Spot Bond | | | 11.09000 | 92.48859 | 11.09000 | 92.46132 | | | 0.00 | 0 | 510,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 510,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 510,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 11.23500 | 93.57693 | 11.23500 | 93.54884 | | | 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 | | | 11.32500 | 90.24384 | 11.32500 | 90.21654 | | | 0.00 | 0 | 20,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.24000 | 73.89135 | 11.24000 | 73.86927 | | | 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 | 100.00000 | | | 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 | 100.02133 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.02195 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.02301 | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.02380 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.02722 | | | 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 | 100.73382 | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.63209 | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.75713 | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.78302 | | | 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 | 100.80459 | | | 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 | 100.89936 | | | 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 | 3.81163 | 100.00000 | 3.80240 | | | 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 | 0.63949 | 100.00000 | 0.63794 | | | 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 | 21.07350 | 100.00000 | 21.02245 | | | 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 | 3.53555 | 100.00000 | 3.52698 | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.59317 | 100.00000 | 0.59173 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 10.58076 | 100.00000 | 10.54736 | | | | 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 | 1.88315 | 100.00000 | 1.87720 | | | | 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 | 0.33516 | 100.00000 | 0.33410 | | | | 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 | 1.68190 | 100.00000 | 1.67779 | | | | 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 | 1.88315 | 100.00000 | 1.87720 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS5C1L On 20/02/2021 Spot Bond | | | 100.00000 | 1.88315 | 100.00000 | 1.87720 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/02/2021 Spot Bond | | | 100.00000 | 1.88315 | 100.00000 | 1.87720 | | | | 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 | 1.88315 | 100.00000 | 1.87720 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.74439 | | | | 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 | | | 10.13000 | 101.35211 | 10.13000 | 101.32475 | | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.63781 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.65604 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.66330 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.71050 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.76851 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 100.80473 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | 0.00 | 0 | 0 |
| GPT37 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55205 | | | 0.00 | 0 | 0 |
| Total GPT37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT37 | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 13.05220 | 100.00000 | 13.02058 | | | 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 | 39.06976 | 100.00000 | 38.97512 | | | 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 | 16.20573 | 100.00000 | 16.16647 | | | 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 | 11.92515 | 100.00000 | 11.89626 | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 18.81475 | 100.00000 | 18.75601 | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 14.24542 | 100.00000 | 14.20094 | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 1.61879 | 100.00000 | 1.61403 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB08 On 29/07/2016 Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | 0.00 | 0 | 0 |
| Total GRB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB08U | | | | | | | | | 0.00 | 0 | 0 |
| GRB09 On 31/01/2017 Spot Bond | | | 100.00000 | 65.47614 | 100.00000 | 65.35191 | | | 0.00 | 0 | 0 |
| Total GRB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB09U | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 32.59564 | 100.00000 | 32.33752 | | | 0.00 | 0 | 0 |
| Total GRB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB10U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 25.90072 | 100.00000 | 25.82443 | | | 0.00 | 0 | 0 |
| Total GRB11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB11U | | | | | | | | | 0.00 | 0 | 0 |
| GRB12 On 31/07/2018 Spot Bond | | | 100.00000 | 14.48695 | 100.00000 | 14.37223 | | | 0.00 | 0 | 0 |
| Total GRB12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB12U | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 12.95036 | 100.00000 | 12.91222 | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 6.43864 | 100.00000 | 6.38766 | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 6.47518 | 100.00000 | 6.45611 | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 2.86162 | 100.00000 | 2.83896 | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 3.23857 | 100.00000 | 3.22895 | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 1.27426 | 100.00000 | 1.26397 | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 1.61879 | 100.00000 | 1.61403 | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34469 | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38960 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44533 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52271 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.19781 | | | | 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 | 100.19190 | | | | 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 | 100.73855 | | | | 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 | 99.93242 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.61670 | | | | 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 | 100.95682 | | | | 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 | 100.98096 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/03/2020 Spot Bond | | | 100.00000 | 4.18528 | 100.00000 | 4.08278 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00003 | 100.00000 | 0.00003 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GSIS04 On 05/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39465 | | | 0.00 | 0 | 0 |
| Total GSIS04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS04 | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.19154 | | | 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 | 103.75890 | | | 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 | 101.58840 | | | 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 | 13.68572 | 100.00000 | 13.65257 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19073 | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.18622 | | | 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 | 101.02699 | | | 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 | 103.05904 | | | 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 | 101.05061 | | | 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 | 101.55096 | | | 0.00 | 0 | 0 |
| Total HILC30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC30 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HILC31 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.91890 | | | | 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 | 10.09993 | 100.00000 | 10.07519 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 10.09993 | 100.00000 | 10.07519 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.71414 | 100.00000 | 10.68790 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.71414 | 100.00000 | 10.68790 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.50383 | 100.00000 | 11.47565 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 11.50383 | 100.00000 | 11.47565 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 12.46902 | 100.00000 | 12.43848 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| 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 |
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21777 | | | 0.00 | 0 | 60,000,000 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HPF05 On 17/02/2017 Spot Bond | | | 9.92000 | 103.37933 | 9.92000 | 103.35185 | | | 0.00 | 0 | 60,000,000 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89076 | | | 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 | 100.84344 | | | 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 | 101.89031 | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65554 | | | | 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 | | | 9.28500 | 105.37001 | 9.28500 | 105.34375 | | | | 0.00 | 0 | 1,310,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 1,310,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 1,310,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 16.63631 | 100.00000 | 16.59929 | | | | 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 | | | 2.20000 | 122.81139 | 2.20000 | 286.78636 | | | | 0.00 | 0 | 12,300,000,000 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 12,300,000,000 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 12,300,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.07000 | 126.71531 | 2.07000 | 295.90374 | | | | 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 | | | 2.42000 | 102.30241 | 2.42000 | 102.27017 | | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.77500 | 91.57649 | 10.77500 | 91.55009 | | | | 0.00 | 0 | 6,380,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 6,380,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 6,380,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 12.72039 | 100.00000 | 12.69208 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.79000 | 91.25713 | 10.79000 | 91.23079 | | | | 0.00 | 0 | 80,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 12.72037 | 100.00000 | 12.69206 | | | | 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 | 97.87234 | 100.00000 | 97.61273 | | | | 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 | 97.01698 | 100.00000 | 96.76302 | | | | 0.00 | 0 | 0 |
| Total HWF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF05U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|------------------------|---------------|
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 86.18267 | 100.00000 | 85.98131 | | | 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 | 109.62500 | 10.00000 | 109.59600 | | | 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 | | | 1.71000 | 127.72863 | 1.71000 | 127.69070 | | 3,173,045,562,000.00 | 1,855,582,200 | 76,875,441,600 | |
| Total I2025 SPOT | | | | | | | | 3,173,045,562,000.00 | 1,855,582,200 | 76,875,441,600 | |
| Total For I2025 | | | | | | | | 3,173,045,562,000.00 | 1,855,582,200 | 76,875,441,600 | |
| I2033 On 28/02/2033 Spot Bond | | | 1.79000 | 107.52187 | 1.79000 | 107.48981 | | 70,968,362,342,000.00 | 39,647,129,800 | 50,467,564,900 | |
| Total I2033 SPOT | | | | | | | | 70,968,362,342,000.00 | 39,647,129,800 | 50,467,564,900 | |
| Total For I2033 | | | | | | | | 70,968,362,342,000.00 | 39,647,129,800 | 50,467,564,900 | |
| I2038 On 31/01/2038 Spot Bond | | | 1.79000 | 135.16076 | 1.81000 | 134.65803 | | 3,579,950,954,000.00 | 1,999,972,600 | 137,242,067,500 | |
| Total I2038 SPOT | | | | | | | | 3,579,950,954,000.00 | 1,999,972,600 | 137,242,067,500 | |
| Total For I2038 | | | | | | | | 3,579,950,954,000.00 | 1,999,972,600 | 137,242,067,500 | |
| I2046 On 31/03/2046 Spot Bond | | | 1.87500 | 134.02295 | 1.87500 | 133.98259 | | 46,840,588,875,000.00 | 24,981,647,400 | 138,448,814,600 | |
| Total I2046 SPOT | | | | | | | | 46,840,588,875,000.00 | 24,981,647,400 | 138,448,814,600 | |
| Total For I2046 | | | | | | | | 46,840,588,875,000.00 | 24,981,647,400 | 138,448,814,600 | |
| I2050 On 31/12/2050 Spot Bond | | | 1.89000 | 142.79173 | 1.89000 | 142.74864 | | 121,395,573,558,000.00 | 64,230,462,200 | 81,077,623,216 | |
| Total I2050 SPOT | | | | | | | | 121,395,573,558,000.00 | 64,230,462,200 | 81,077,623,216 | |
| Total For I2050 | | | | | | | | 121,395,573,558,000.00 | 64,230,462,200 | 81,077,623,216 | |
| IBL22 On 15/03/2018 Spot Bond | | | 8.79000 | 104.54953 | 8.79000 | 104.52510 | | 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 | | | 8.68000 | 102.74232 | 8.68000 | 102.71822 | | 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 | 101.17921 | | 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 | | | 2.20000 | 99.91387 | 2.20000 | 139.14133 | | 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 | | | 2.28000 | 103.53978 | 2.28000 | 142.10416 | | 0.00 | 0 | 0 | |
| Total IBL36 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL36 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.11004 | | | 0.00 | 0 | 0 |
| Total IBL38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL38 | | | | | | | | | 0.00 | 0 | 0 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.91000 | 101.68251 | 8.91000 | 101.65830 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30454 | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | 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 | | | 9.62000 | 96.49940 | 9.62000 | 96.47463 | | | 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 | | | 10.10500 | 94.78837 | 10.10500 | 94.76271 | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 9.09000 | 98.77960 | 9.09000 | 98.75561 | | | 0.00 | 0 | 240,000,000 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 240,000,000 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 240,000,000 |
| IBL50 On 02/08/2020 Spot Bond | | | 10.09500 | 100.22275 | 10.09500 | 100.19563 | | | 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 | 101.11158 | | | 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 | 100.48184 | | | 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 | | | 8.01000 | 102.74564 | 8.01000 | 102.72329 | | | 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 | | | 9.40000 | 100.75531 | 9.40000 | 100.72989 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.24619 | | | | 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 | 100.88814 | | | | 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 | | | 8.56000 | 103.00007 | 8.56000 | 102.97636 | | | | 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 | | | 9.36000 | 102.82016 | 9.36000 | 102.79432 | | | | 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 | | | 10.58000 | 101.84514 | 10.58000 | 101.81630 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79436 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29829 | | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11956 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.17945 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.26757 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.18867 | | | | 0.00 | 0 | 0 |
| Total IBL66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL66 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.01000 | 136.94063 | 3.01000 | 136.89512 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.82099 | | | 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 | 22.40745 | 100.00000 | 22.35256 | | | 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 | 100.79731 | | | 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 | 100.81956 | | | 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 | | | | 103.29888 | 0.00000 | 100.65238 | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67055 | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 10.63000 | 98.02713 | 10.63000 | 97.99954 | | | 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 | | | 9.19000 | 105.85475 | 9.19000 | 105.82862 | | | 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 | 18.54811 | 100.00000 | 18.50317 | | | 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 | 11.42717 | 100.00000 | 11.39949 | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28911 | | | 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 | 99.97731 | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 17.55552 | 100.00000 | 17.50011 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78318 | | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80897 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 9.49000 | 101.50571 | 9.49000 | 101.48013 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 10.07500 | 101.83789 | 10.07500 | 101.81070 | | | | 0.00 | 0 | 200,000,000 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.67962 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 20.15093 | 100.00000 | 20.08801 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46413 | | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.02214 | 100.00000 | 0.02209 | | | | 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 | 101.37416 | | | | 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 | 101.11435 | | | | 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 | | | 10.28500 | 94.70112 | 10.28500 | 94.67517 | | | | 0.00 | 0 | 260,000,000 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 260,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59895 | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24909 | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.97000 | 93.05754 | 10.97000 | 93.03053 | | | 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 | 100.95665 | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.80500 | 97.62111 | 11.80500 | 97.53984 | | | 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 | 101.95907 | 5.00000 | 101.94525 | | | 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 | 100.86730 | 5.00000 | 100.85369 | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.08204 | 4.00000 | 101.07116 | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 100.71675 | 4.00000 | 100.70585 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDW01U On 30/06/2016 Spot Bond | | | 100.00000 | 97.85522 | 100.00000 | 97.59358 | | | 0.00 | 0 | 0 |
| Total IDW01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW01U | | | | | | | | | 0.00 | 0 | 0 |
| IDW02U On 30/06/2016 Spot Bond | | | 100.00000 | 97.85522 | 100.00000 | 97.59358 | | | 0.00 | 0 | 0 |
| Total IDW02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW02U | | | | | | | | | 0.00 | 0 | 0 |
| IDW03U On 30/06/2016 Spot Bond | | | 100.00000 | 97.85522 | 100.00000 | 97.59358 | | | 0.00 | 0 | 0 |
| Total IDW03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDW03U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IFC01 On 10/12/2024 Spot Bond | | | 9.37000 | 96.53758 | 9.37000 | 96.51343 | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 8.78500 | 101.32817 | 8.78500 | 101.52935 | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 7.43751 | 100.00000 | 7.41950 | | | 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 | 37.77607 | 100.00000 | 37.68355 | | | 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 | 41.65043 | 100.00000 | 41.54953 | | | 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 | 3.22725 | 100.00000 | 3.22114 | | | 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 | 10.82518 | 100.00000 | 10.79867 | | | 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 | 13.26454 | 100.00000 | 13.23241 | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 14.78513 | 100.00000 | 14.74892 | | | 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 | 12.16260 | 100.00000 | 12.13568 | | | 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 | 67.22314 | 100.00000 | 67.05850 | | | 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 | 10.53059 | 100.00000 | 10.50507 | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 21.48692 | 100.00000 | 21.43486 | | | | 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 | 99.18478 | 100.00000 | 98.91599 | | | | 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 | 99.20844 | 100.00000 | 98.94737 | | | | 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 | 48.28049 | 100.00000 | 48.17648 | | | | 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 | 48.28049 | 100.00000 | 48.17648 | | | | 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 | 58.05634 | 100.00000 | 57.91570 | | | | 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 | 11.34267 | 100.00000 | 11.31519 | | | | 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 | 11.32956 | 100.00000 | 11.62241 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN330U On 18/04/2017 Spot Bond | | | 100.00000 | 61.82753 | 100.00000 | 61.52162 | | | | 0.00 | 0 | 0 |
| Total IN330U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN330U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.97411 | | | | 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 | 99.97501 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 101.40799 | 6.50000 | 101.39027 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING153 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ING161 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02600 | | | 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 | 109.62500 | 10.00000 | 109.59600 | | | 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 | 99.97452 | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.32631 | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.27293 | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.87377 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.31568 | | | 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 | | | 12.63500 | 105.05484 | 12.63500 | 105.01949 | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | 0.00 | 0 | 0 |
| IP278U On 06/09/2016 Spot Bond | | | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0 |
| Total IP278U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP278U | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.69355 | | | 0.00 | 0 | 0 |
| Total IPF03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IPF06 On 13/04/2017 Spot Bond | | | 8.51000 | 101.88356 | 8.51000 | 101.86036 | | | 0.00 | 0 | 30,000,000 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92170 | | | 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 | 101.96160 | | | 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 | 101.98824 | | | 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 | 101.58919 | | | 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 | 101.61666 | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37440 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.08969 | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09236 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.09396 | | | 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 | 99.97701 | | | 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 | 99.97674 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.97646 | | | | 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 | 101.12534 | | | | 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 | | | 10.53500 | 96.44381 | 10.53500 | 96.41691 | | | | 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 | | | 9.24000 | 102.88973 | 9.24000 | 102.86448 | | | | 0.00 | 0 | 0 |
| Total IPL6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 44.13035 | 100.00000 | 44.03321 | | | | 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 | 101.84914 | | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.75303 | | | | 0.00 | 0 | 1,330,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 1,330,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 1,330,000,000 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.51878 | | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.78274 | | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.41571 | | | | 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 | | | 3.16000 | 98.98683 | 3.16000 | 135.85219 | | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 101.07878 | 2.75000 | 101.07119 | | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV019 On 31/03/2028 Spot Bond | | | 3.61000 | 154.83489 | 3.61000 | 154.78103 | | | 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 | 102.08606 | | | 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 | 101.90506 | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.59224 | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.06779 | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.18898 | | | 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 | | | 3.71000 | 108.42818 | 3.71000 | 109.33657 | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 3.71000 | 108.33779 | 3.71000 | 109.33657 | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.22318 | | | 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 | 100.73466 | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.30465 | | | 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 | | | 12.33500 | 104.95095 | 12.33500 | 104.91644 | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|-------------------|
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.44755 | | | 0.00 | 0 | 10,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.90334 | | | 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 | 15.89612 | 100.00000 | 15.85719 | | | 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 | | | 11.15000 | 106.16876 | 11.15000 | 106.13746 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.74217 | | | 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 | | | 3.71000 | 153.31476 | 3.71000 | 153.26103 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA625 On 23/06/2016 Spot Bond | | | 7.65000 | 99.97905 | 7.65000 | 99.79085 | | | 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 | | | 7.65000 | 99.68660 | 7.65000 | 99.49950 | | 6,120,000,000,000.00 | 800,000,000 | 200,000,000 | |
| Total IVA627 SPOT | | | | | | | | 6,120,000,000,000.00 | 800,000,000 | 200,000,000 | |
| Total For IVA627 | | | | | | | | 6,120,000,000,000.00 | 800,000,000 | 200,000,000 | |
| IVA628 On 14/07/2016 Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0 |
| Total IVA628 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA628 | | | | | | | | | 0.00 | 0 | 0 |
| IVA630 On 28/07/2016 Spot Bond | | | 7.75000 | 99.24141 | 7.75000 | 99.05356 | | | 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 | 98.79658 | 7.80000 | 98.60920 | | 3,120,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total IVA633 SPOT | | | | | | | | 3,120,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total For IVA633 | | | | | | | | 3,120,000,000,000.00 | 400,000,000 | 100,000,000 | |
| IVA634 On 25/08/2016 Spot Bond | | | 7.80000 | 98.65078 | 7.80000 | 98.46396 | | | 0.00 | 0 | 0 |
| Total IVA634 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA634 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA635 On 01/09/2016 Spot Bond | | | 7.80000 | 98.50542 | 7.80000 | 98.31915 | | | 0.00 | 0 | 0 |
| Total IVA635 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA635 | | | | | | | | | 0.00 | 0 | 0 |
| IVA636 On 08/09/2016 Spot Bond | | | 7.80000 | 98.36048 | 7.80000 | 98.36048 | | | 0.00 | 0 | 0 |
| Total IVA636 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA636 | | | | | | | | | 0.00 | 0 | 0 |
| IVA637 On 15/09/2016 Spot Bond | | | 7.80000 | 98.21597 | 7.80000 | 98.21597 | | | 0.00 | 0 | 0 |
| Total IVA637 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA637 | | | | | | | | | 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 | 109.62500 | 10.00000 | 109.59600 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51230 | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49969 | | | 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 | 101.70867 | | | 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 | 101.72775 | | | 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 | 101.64188 | | | 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 | 101.69273 | | | 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 | 101.29644 | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02283 | | | | 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 | 100.85840 | | | | 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 | 101.92841 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35253 | | | | 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 | 100.00000 | | | | 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 | 99.79225 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.78742 | | | | 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 | 93.64735 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 9.96000 | 102.28592 | 9.96000 | 102.25861 | | | | 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 | 20.75844 | 100.00000 | 20.71225 | | | | 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 | 16.41066 | 100.00000 | 16.37047 | | | | 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 | | | 10.20500 | 100.50703 | 10.20500 | 100.47955 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31782 | | | 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 | 101.94116 | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18165 | | | 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 | 100.73870 | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45438 | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24796 | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05601 | | | 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 | 99.85569 | | | 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 | 101.92617 | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23969 | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.75819 | | | 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 | 100.89252 | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.14670 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03089 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27759 | | | | 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 | 100.02215 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18114 | | | | 0.00 | 0 | 0 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.60428 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59536 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21393 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC078 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74589 | | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.74589 | | | | 0.00 | 0 | 0 |
| Total IVC079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC079 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 2.27338 | 100.00000 | 2.26908 | | | | 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 | 28.07065 | 100.00000 | 32.76300 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC74U On 22/09/2018 Spot Bond | | | 100.00000 | 20.98265 | 100.00000 | 23.98681 | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 3.28317 | 100.00000 | 3.27694 | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | 0.00 | 0 | 0 |
| IVP635 On 30/08/2016 Spot Bond | | | 7.80000 | 98.54691 | 7.80000 | 98.36048 | | | 0.00 | 0 | 0 |
| Total IVP635 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVP635 | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42552 | | | 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 | 100.28875 | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.20238 | | | 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 | 100.38720 | | | 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 | 15.76034 | 100.00000 | 15.71589 | | | 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 | 102.90174 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43201 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.44275 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| KW01 On 31/10/2027 Spot Bond | | | 9.52000 | 129.17885 | 9.52000 | 129.14621 | | | 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 | 99.94268 | | | 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 | 100.25742 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42131 | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02925 | | | 0.00 | 500,000,000 | 450,000,000 |
| Total LBK07 SPOT | | | | | | | | | 0.00 | 500,000,000 | 450,000,000 |
| Total For LBK07 | | | | | | | | | 0.00 | 500,000,000 | 450,000,000 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.34657 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.67500 | 97.67230 | 10.67500 | 97.64471 | | | 0.00 | 0 | 120,000,000 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.12145 | 9.71000 | 103.09459 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK13 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.08987 | | | 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 | 32.31309 | 100.00000 | 32.23395 | | | 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 | 101.20373 | | | 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 | | | 9.45000 | 100.83475 | 9.45000 | 100.80918 | | | 0.00 | 0 | 3,265,000,000 |
| Total LGL02 SPOT | | | | | | | | | 0.00 | 0 | 3,265,000,000 |
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 3,265,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| LGL03 On 03/04/2018 Spot Bond | | | 9.69000 | 98.36590 | 9.69000 | 98.34048 | | | 0.00 | 0 | 30,000,000 |
| Total LGL03 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For LGL03 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.72500 | 98.11041 | 10.72500 | 98.08226 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.21308 | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total For LGL05 | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28679 | | | 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 | 100.27740 | | | 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 | 101.26619 | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 13.69000 | 100.64077 | 13.69000 | 100.60457 | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 14.67500 | 100.49833 | 14.67500 | 100.45966 | | | 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 | 100.89527 | | | 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 | 100.79162 | | | 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 | 100.83473 | | | 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 | 100.88640 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MAQ07 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.87537 | | | 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 | 100.17458 | | | 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 | 101.08957 | | | 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 | 99.23946 | | | 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 | 95.38275 | | | 0.00 | 0 | 0 |
| Total MAQ083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ083 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.66780 | | | 0.00 | 0 | 0 |
| Total MAQ084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ084 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 29/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 78.63234 | | | 0.00 | 0 | 0 |
| Total MAQ085 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ085 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.38608 | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.40110 | | | 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 | 101.42187 | | | 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 | 101.52291 | | | 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 | 99.73465 | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MBF03:On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.17503 | | | | 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 | 100.30881 | | | | 0.00 | 0 | 2,530,000,000 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 2,530,000,000 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 2,530,000,000 |
| MBF03:On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.91021 | | | | 0.00 | 0 | 740,000,000 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 740,000,000 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 740,000,000 |
| MBF03:On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37032 | | | | 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 | 100.97671 | | | | 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 | 100.94213 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63712 | | | | 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 | 100.79909 | | | | 0.00 | 0 | 0 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.33591 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17746 | | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04:On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.16612 | | | | 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 | 100.80779 | | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85316 | | | | 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 | 99.80437 | | | | 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 | 97.34292 | 2.30000 | 105.51267 | | | | 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 | 99.84025 | | | | 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 | 99.97998 | | | | 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 | 44.78738 | 100.00000 | 44.67768 | | | | 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 | 43.44361 | 100.00000 | 43.33722 | | | | 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 | 43.51354 | 100.00000 | 43.40698 | | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 41.79147 | 100.00000 | 41.69022 | | | | 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 | 55.87162 | 100.00000 | 55.73627 | | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24599 | | | | 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 | | | 9.59000 | 100.28724 | 9.59000 | 100.26158 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| MBSA0 On 15/04/2019 Spot Bond | | | 9.64000 | 99.85539 | 9.64000 | 99.82971 | | | 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 | 101.61965 | 8.91000 | 101.59546 | | | 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 | 101.78521 | | | 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 | 103.79660 | | | 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 | 103.95662 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/10/2016 Spot Bond | | | 8.72500 | 101.74136 | 8.72500 | 101.71765 | | | 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 | | | 9.61000 | 103.73403 | 9.61000 | 103.70729 | | | 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 | | | 10.46000 | 102.78348 | 10.46000 | 102.75469 | | | 0.00 | 0 | 140,000,000 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 140,000,000 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02183 | | | 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 | | | 10.47500 | 99.44280 | 10.47500 | 99.41486 | | | 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 | | | 9.65000 | 99.75733 | 9.65000 | 99.73165 | | | 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 | 100.08935 | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MMIG0 On 17/03/2026 Spot Bond | | | 10.33500 | 100.98830 | 10.33500 | 101.60204 | | | | 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 | 99.89236 | | | | 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 | | | 12.17000 | 98.22925 | 12.17000 | 99.28011 | | | | 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 | | | 11.61000 | 103.09745 | 11.61000 | 100.61687 | | | | 0.00 | 0 | 1,100,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 82.14286 | 100.00000 | 81.95991 | | | | 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 | | | 9.35000 | 99.73842 | 9.35000 | 99.71353 | | | | 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 | | | 9.34000 | 105.24718 | 9.34000 | 105.22079 | | | | 0.00 | 0 | 396,469,900 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 396,469,900 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 396,469,900 |
| MTN05 On 28/09/2016 Spot Bond | | | 100.00000 | 82.13288 | 100.00000 | 81.95588 | | | | 0.00 | 0 | 0 |
| Total MTN05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN05U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 22/03/2017 Spot Bond | | | 100.00000 | 64.99348 | 100.00000 | 64.87017 | | | | 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 | 55.36410 | 100.00000 | 66.90939 | | | | 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 | 19.31818 | 100.00000 | 19.25654 | | | | 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 | 20.66672 | 100.00000 | 20.62097 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 8.36946 | 100.89771 | 8.34902 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 8.46974 | 100.61875 | 8.44912 | | | | 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 |
| 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 | 100.02223 | | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02250 | | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.02537 | | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 110.10900 | | | 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 | 10.79056 | 100.00000 | 10.76442 | | | 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 | 11.54238 | 100.00000 | 11.51442 | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 10.66000 | 89.80596 | 10.66000 | 89.78062 | | | 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 | | | 10.23500 | 97.75476 | 10.23500 | 97.72811 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NBK10/ On 25/07/2016 Spot Bond | | | 8.38500 | 102.67661 | 8.38500 | 102.65321 | | | 0.00 | 0 | 0 |
| Total NBK10A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK10A | | | | | | | | | 0.00 | 0 | 0 |
| NBK11/ On 28/11/2020 Spot Bond | | | 10.00000 | 96.80136 | 10.00000 | 96.77569 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 10.34500 | 98.84581 | 10.34500 | 98.81873 | | | 0.00 | 0 | 1,060,000,000 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 1,060,000,000 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 1,060,000,000 |
| NBK13/ On 19/03/2024 Spot Bond | | | 10.28000 | 99.59336 | 10.28000 | 99.56623 | | | 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 | 101.04781 | | | 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 | | | 10.14500 | 96.60658 | 10.14500 | 96.60601 | | | 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 | | | 10.38500 | 96.48589 | 10.38500 | 96.45906 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16754 | | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16I On 12/02/2025 Spot Bond | | | 11.13000 | 94.14339 | 11.13000 | 94.11538 | | | | 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 | 101.26853 | | | | 0.00 | 0 | 0 |
| Total NBK16B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK17I On 22/04/2026 Spot Bond | | | 11.30000 | 93.73457 | 11.30000 | 93.70642 | | | | 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 | 100.52570 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 01/06/2020 Spot Bond | | | 10.10500 | 97.82685 | 10.10500 | 97.80051 | | | | 0.00 | 0 | 745,000,000 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 745,000,000 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 745,000,000 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.96717 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 01/06/2022 Spot Bond | | | 10.53500 | 96.66060 | 10.53500 | 96.63349 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.66197 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 01/06/2026 Spot Bond | | | 11.02000 | 96.65270 | 11.02000 | 96.62438 | | | | 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 | 97.71138 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 21/07/2027 Spot Bond | | | 11.57000 | 98.66003 | 11.57000 | 98.62955 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87824 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 19/11/2022 Spot Bond | | | 9.53000 | 103.45862 | 9.53000 | 103.43245 | | | | 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 | 100.83569 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 19/11/2025 Spot Bond | | | 11.22000 | 97.90454 | 11.22000 | 97.87549 | | | | 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 | 100.81803 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 19/11/2027 Spot Bond | | | 11.47000 | 97.63000 | 11.47000 | 97.60041 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.00620 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 10.52000 | 104.30978 | 10.52000 | 104.28025 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.17471 | | | | 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 | 12.07786 | 100.00000 | 12.05127 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.55307 | | | | 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 | | | 11.11000 | 101.51236 | 11.11000 | 101.48254 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.49749 | | | | 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 | 100.81061 | | | | 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 | 100.82594 | | | | 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 | 100.85796 | | | | 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 | 100.87772 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.63172 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.01746 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.05713 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.07981 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.10800 | | | | 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 | | | 9.52000 | 108.29356 | 9.52000 | 108.26619 | | | | 0.00 | 0 | 600,000,000 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.69500 | 39.71289 | 11.69500 | 39.70089 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63427 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91489 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02267 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.13436 | | | | 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 | 100.00000 | | | | 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 | 101.24010 | | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02374 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.86500 | 101.63243 | 10.86500 | 101.60321 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02361 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.90000 | 100.53669 | 10.90000 | 100.50770 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02374 | | | | 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 | 100.02165 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02172 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02386 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.02412 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46895 | | | | 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 | 101.73102 | | | | 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 | 99.92044 | | | | 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 | 101.80182 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.57696 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.53883 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 11.16000 | 98.68657 | 11.16000 | 100.51365 | | | | 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 | 99.74007 | | | | 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 | 101.87241 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.76284 | | | | 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 | 102.38638 | | | | 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 | | | 12.02500 | 101.26810 | 12.02500 | 103.03296 | | | | 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 | 101.61158 | | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | 9.44500 | 113.15962 | 9.44500 | 113.13124 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22257 | | | | 0.00 | 0 | 10,000,000 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 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 | 101.43799 | 13.50000 | 101.40179 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.32765 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.22000 | 179.60063 | 2.22000 | 179.54492 | | | | 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 | | | 2.57000 | 104.78874 | 2.57000 | 119.40381 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 197.98062 | 3.45000 | 197.91873 | | | | 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 | | | 2.96000 | 115.88492 | 2.96000 | 115.84658 | | | | 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 | | | 3.20000 | 160.22725 | 3.20000 | 151.01856 | | | | 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 | | | 3.11000 | 162.58857 | 3.11000 | 162.64775 | | | | 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 | | | 9.52500 | 103.25587 | 9.52500 | 103.22947 | | | | 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 | 65.95446 | 100.00000 | 65.82245 | | | | 0.00 | 0 | 0 |
| Total NPL10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL10U | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 10.15500 | 101.71991 | 10.15500 | 101.73945 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.67610 | | | | 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 | 100.66435 | | | | 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 | 100.85590 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.69288 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NQ1A2 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65197 | | | | 0.00 | 0 | 0 |
| Total NQ1A22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A22 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B10 On 22/05/2020 Spot Bond | | | 10.35500 | 101.73343 | 10.35500 | 101.75206 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B15 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.68785 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B16 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.68003 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B17 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 100.73236 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C10 On 22/05/2020 Spot Bond | | | 10.55500 | 101.74695 | 10.55500 | 101.76469 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C15 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.69569 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C16 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.69961 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C17 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 100.76597 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D5 On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84404 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D7 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.71135 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D8 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79137 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NRA01: On 30/11/2018 Spot Bond | | | 9.41000 | 106.78693 | 9.41000 | 106.76010 | | | 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 | | | 10.26500 | 110.83564 | 10.26500 | 110.80550 | | | 0.00 | 0 | 720,000,000 |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | 720,000,000 |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | 720,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.11500 | 180.78956 | 2.11500 | 180.73395 | | | 0.00 | 0 | 8,900,000,000 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.77000 | 103.81304 | 11.77000 | 103.78060 | | | 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 | 100.81451 | | | 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 | 100.07321 | | | 0.00 | 0 | 210,000,000 |
| Total NTC16 SPOT | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For NTC16 | | | | | | | | | 0.00 | 0 | 210,000,000 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52649 | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.49166 | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.36465 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60929 | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.74513 | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | 0.00 | 0 | 0 |
| NYT13: On 28/05/2020 Spot Bond | | | 100.00000 | 19.24346 | 100.00000 | 19.19684 | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.01691 | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 10.67500 | 96.64900 | 10.67500 | 96.62169 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17906 | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2025 Spot Bond | | | 10.86500 | 96.35028 | 10.86500 | 99.13393 | | | 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 | | | 11.46000 | 97.92666 | 11.46000 | 97.89701 | | | 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 | | | 12.12000 | 95.08356 | 12.12000 | 96.58097 | | | 0.00 | 0 | 955,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 955,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 955,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.14589 | | | 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 | | | 11.45000 | 100.52177 | 11.45000 | 100.49136 | | | 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 | | | 12.02000 | 99.36734 | 12.02000 | 99.33582 | | | 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 | 90.34653 | 100.00000 | 90.12346 | | | 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 | 109.62500 | 10.00000 | 109.59600 | | | 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 | 100.45352 | | | 0.00 | 0 | 0 |
| Total PMM21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PMM23 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.42542 | | | | 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 | 100.31312 | | | | 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 | 100.33521 | | | | 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 | 101.09258 | | | | 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 | 100.61281 | | | | 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 | 94.39122 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC003 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99051 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC004 On 30/06/2021 Spot Bond | | | 10.43500 | 97.64223 | 10.43500 | 97.55760 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.27656 | | | | 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 | 101.28974 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.31904 | | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|------------------------|
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.44496 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.47423 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| R010P On 21/12/2025 Spot Bond | | | 9.01000 | 43.30123 | 9.01000 | 43.29081 | | | 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 | | | 7.36000 | 104.95116 | 7.36000 | 104.93037 | | | 0.00 | 0 | 193,619,400,000 |
| Total R159 SPOT | | | | | | | | | 0.00 | 0 | 193,619,400,000 |
| Total For R159 | | | | | | | | | 0.00 | 0 | 193,619,400,000 |
| R159P On 15/09/2016 Spot Bond | | | 7.19000 | 98.35319 | 7.19000 | 98.33414 | | | 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 | | | 9.05000 | 109.72312 | 9.12000 | 109.19950 | | 731,108,118,140,000.00 | 2,290,730,178,800 | 2,748,850,866,300 | |
| Total R186 SPOT | | | | | | | | 31,108,118,140,000.00 | 290,730,178,800 | 748,850,866,300 | |
| Total For R186 | | | | | | | | 31,108,118,140,000.00 | 290,730,178,800 | 748,850,866,300 | |
| R187P On 21/12/2026 Spot Bond | | | 8.93000 | 39.96839 | 8.93000 | 39.95885 | | | 0.00 | 0 | 0 |
| Total R187P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R187P | | | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 8.85000 | 36.94874 | 8.85000 | 36.94000 | | | 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 | | | 1.70000 | 296.05162 | 1.71000 | 295.77696 | | 23,679,416,620,000.00 | 13,929,068,600 | 30,717,448,100 | |
| Total R197 SPOT | | | | | | | | 23,679,416,620,000.00 | 13,929,068,600 | 30,717,448,100 | |
| Total For R197 | | | | | | | | 23,679,416,620,000.00 | 13,929,068,600 | 30,717,448,100 | |
| R202 On 07/12/2033 Spot Bond | | | 1.78500 | 247.28745 | 1.80000 | 246.70846 | | 32,038,196,736,000.00 | 17,948,569,600 | 222,529,405,300 | |
| Total R202 SPOT | | | | | | | | 32,038,196,736,000.00 | 17,948,569,600 | 222,529,405,300 | |
| Total For R202 | | | | | | | | 32,038,196,736,000.00 | 17,948,569,600 | 222,529,405,300 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.80000 | 97.16425 | 8.88000 | 96.75736 | | 853,899,411,200,000.00 | 97,034,024,000 | 728,996,481,200 | |
| Total R2023 SPOT | | | | | | | | 53,899,411,200,000.00 | 97,034,024,000 | 728,996,481,200 | |
| Total For R2023 | | | | | | | | 53,899,411,200,000.00 | 97,034,024,000 | 728,996,481,200 | |
| R203 On 15/09/2017 Spot Bond | | | 7.72000 | 102.81121 | 7.79000 | 102.70867 | | 937,911,127,900,000.00 | 251,024,757,500 | 890,922,333,700 | |
| Total R203 SPOT | | | | | | | | 37,911,127,900,000.00 | 251,024,757,500 | 390,922,333,700 | |
| Total For R203 | | | | | | | | 37,911,127,900,000.00 | 251,024,757,500 | 390,922,333,700 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R2030 On 31/01/2030 Spot Bond | | | 9.51500 | 91.69940 | 9.51500 | 91.67598 | | | 017,848,244,385,500.00 | 106,973,015,700 | 698,468,184,200 |
| Total R2030 SPOT | | | | | | | | | 17,848,244,385,500.00 | 106,973,015,700 | 698,468,184,200 |
| Total For R2030 | | | | | | | | | 17,848,244,385,500.00 | 106,973,015,700 | 698,468,184,200 |
| R2032 On 31/03/2032 Spot Bond | | | 9.63500 | 90.73045 | 9.63500 | 90.70711 | | | 633,353,515,094,500.00 | 273,311,210,700 | 434,843,458,000 |
| Total R2032 SPOT | | | | | | | | | 13,353,515,094,500.00 | 273,311,210,700 | 434,843,458,000 |
| Total For R2032 | | | | | | | | | 13,353,515,094,500.00 | 273,311,210,700 | 434,843,458,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.72500 | 95.47502 | 9.72500 | 95.45053 | | | 885,611,757,990,000.00 | 91,065,476,400 | 502,208,781,200 |
| Total R2035 SPOT | | | | | | | | | 35,611,757,990,000.00 | 91,065,476,400 | 502,208,781,200 |
| Total For R2035 | | | | | | | | | 35,611,757,990,000.00 | 91,065,476,400 | 502,208,781,200 |
| R2037 On 31/01/2037 Spot Bond | | | 9.79000 | 91.98369 | 9.79000 | 91.95954 | | | 068,214,092,704,000.00 | 109,112,777,600 | 651,407,806,400 |
| Total R2037 SPOT | | | | | | | | | 18,214,092,704,000.00 | 109,112,777,600 | 651,407,806,400 |
| Total For R2037 | | | | | | | | | 18,214,092,704,000.00 | 109,112,777,600 | 651,407,806,400 |
| R204 On 21/12/2018 Spot Bond | | | 8.12000 | 99.75503 | 8.19000 | 99.57820 | | | 185,733,887,952,000.00 | 392,331,759,600 | 688,980,332,100 |
| Total R204 SPOT | | | | | | | | | 15,733,887,952,000.00 | 392,331,759,600 | 688,980,332,100 |
| Total For R204 | | | | | | | | | 15,733,887,952,000.00 | 392,331,759,600 | 688,980,332,100 |
| R2040 On 31/01/2040 Spot Bond | | | 9.85500 | 95.73705 | 9.85500 | 95.71175 | | | 502,358,625,000,000.00 | 50,975,000,000 | 478,605,000,000 |
| Total R2040 SPOT | | | | | | | | | 12,358,625,000,000.00 | 50,975,000,000 | 478,605,000,000 |
| Total For R2040 | | | | | | | | | 12,358,625,000,000.00 | 50,975,000,000 | 478,605,000,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.87500 | 92.82331 | 9.87500 | 92.79874 | | | 368,214,302,912,500.00 | 341,084,992,700 | 788,120,956,600 |
| Total R2044 SPOT | | | | | | | | | 18,214,302,912,500.00 | 341,084,992,700 | 788,120,956,600 |
| Total For R2044 | | | | | | | | | 18,214,302,912,500.00 | 341,084,992,700 | 788,120,956,600 |
| R2048 On 28/02/2048 Spot Bond | | | 9.87500 | 91.83945 | 9.87500 | 91.81553 | | | 621,572,307,325,000.00 | 873,070,613,400 | 1,621,667,912,700 |
| Total R2048 SPOT | | | | | | | | | 11,572,307,325,000.00 | 873,070,613,400 | 1,621,667,912,700 |
| Total For R2048 | | | | | | | | | 11,572,307,325,000.00 | 873,070,613,400 | 1,621,667,912,700 |
| R207 On 15/01/2020 Spot Bond | | | 8.40500 | 99.66477 | 8.47500 | 99.43512 | | | 314,683,874,516,500.00 | 275,393,679,300 | 799,102,106,100 |
| Total R207 SPOT | | | | | | | | | 14,683,874,516,500.00 | 275,393,679,300 | 799,102,106,100 |
| Total For R207 | | | | | | | | | 14,683,874,516,500.00 | 275,393,679,300 | 799,102,106,100 |
| R208 On 31/03/2021 Spot Bond | | | 8.56000 | 94.54097 | 8.63500 | 94.24307 | | | 637,225,887,640,000.00 | 191,264,706,500 | 656,227,121,200 |
| Total R208 SPOT | | | | | | | | | 17,225,887,640,000.00 | 191,264,706,500 | 656,227,121,200 |
| Total For R208 | | | | | | | | | 17,225,887,640,000.00 | 191,264,706,500 | 656,227,121,200 |
| R209 On 31/03/2036 Spot Bond | | | 9.60000 | 71.96796 | 9.67000 | 71.47925 | | | 523,432,041,600,000.00 | 54,524,171,000 | 1,091,500,926,600 |
| Total R209 SPOT | | | | | | | | | 13,432,041,600,000.00 | 54,524,171,000 | 1,091,500,926,600 |
| Total For R209 | | | | | | | | | 13,432,041,600,000.00 | 54,524,171,000 | 1,091,500,926,600 |
| R210 On 31/03/2028 Spot Bond | | | 1.71000 | 187.29897 | 1.71000 | 187.24342 | | | 3,214,494,252,000.00 | 1,879,821,200 | 130,908,326,200 |
| Total R210 SPOT | | | | | | | | | 3,214,494,252,000.00 | 1,879,821,200 | 130,908,326,200 |
| Total For R210 | | | | | | | | | 3,214,494,252,000.00 | 1,879,821,200 | 130,908,326,200 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|--------------------------|
| R211 | On | 31/01/2017 | Spot Bond | | | 0.80000 | 140.35176 | 0.80000 | 140.31357 | | | 0.00 | 0 | 118,384,865,000 |
| Total R211 SPOT | | | | | | | | | | | | 0.00 | 0 | 118,384,865,000 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 118,384,865,000 |
| R212 | On | 31/01/2022 | Spot Bond | | | 1.70000 | 146.44927 | 1.71000 | 146.33039 | | | 9,928,713,660,000.00 | 5,840,419,800 | 169,507,902,800 |
| Total R212 SPOT | | | | | | | | | | | | 9,928,713,660,000.00 | 5,840,419,800 | 169,507,902,800 |
| Total For R212 | | | | | | | | | | | | 9,928,713,660,000.00 | 5,840,419,800 | 169,507,902,800 |
| R213 | On | 28/02/2031 | Spot Bond | | | 9.48000 | 82.70695 | 9.55500 | 82.18340 | | | 729,327,739,600,000.00 | 287,903,770,000 | 1,093,586,234,200 |
| Total R213 SPOT | | | | | | | | | | | | 729,327,739,600,000.00 | 287,903,770,000 | 1,093,586,234,200 |
| Total For R213 | | | | | | | | | | | | 729,327,739,600,000.00 | 287,903,770,000 | 1,093,586,234,200 |
| R214 | On | 28/02/2041 | Spot Bond | | | 9.79000 | 71.57002 | 9.79000 | 71.55154 | | | 879,965,655,217,000.00 | 89,884,132,300 | 702,892,024,900 |
| Total R214 SPOT | | | | | | | | | | | | 879,965,655,217,000.00 | 89,884,132,300 | 702,892,024,900 |
| Total For R214 | | | | | | | | | | | | 879,965,655,217,000.00 | 89,884,132,300 | 702,892,024,900 |
| R230C | On | 15/09/2016 | Spot Bond | | | 7.19000 | 98.35319 | 7.19000 | 98.33414 | | | 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 | | | 7.18000 | 99.98033 | 7.18000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R329C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R329C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R330C | On | 21/12/2016 | Spot Bond | | | 7.24000 | 96.51570 | 7.24000 | 96.49723 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R331C | On | 21/06/2017 | Spot Bond | | | 7.85000 | 92.60860 | 7.85000 | 92.58912 | | | 0.00 | 0 | 0 |
| Total R331C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R331C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R332C | On | 21/12/2017 | Spot Bond | | | 7.90000 | 89.04683 | 7.90000 | 89.02798 | | | 0.00 | 0 | 0 |
| Total R332C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R332C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R333C | On | 21/06/2018 | Spot Bond | | | 8.29000 | 85.02423 | 8.29000 | 85.00536 | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R334C | On | 21/12/2018 | Spot Bond | | | 8.27000 | 81.67940 | 8.27000 | 81.66132 | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R335C | On | 21/06/2019 | Spot Bond | | | 8.25000 | 78.48124 | 8.25000 | 78.46390 | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R336C On 21/12/2019 Spot Bond | | | 8.24000 | 75.39746 | 8.24000 | 75.38082 | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 71.58536 | 8.54000 | 71.56901 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 8.52000 | 68.71310 | 8.52000 | 68.69743 | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 8.65500 | 65.48058 | 8.65500 | 65.46543 | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 8.62500 | 62.86375 | 8.62500 | 62.84925 | | | 0.00 | 0 | 0 |
| Total R340C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R340C | | | | | | | | | 0.00 | 0 | 0 |
| R341C On 21/06/2022 Spot Bond | | | 8.59500 | 60.36887 | 8.59500 | 60.35499 | | | 0.00 | 0 | 0 |
| Total R341C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R341C | | | | | | | | | 0.00 | 0 | 0 |
| R342C On 21/12/2022 Spot Bond | | | 8.56500 | 57.98970 | 8.56500 | 57.97641 | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 8.52500 | 55.75774 | 8.52500 | 55.74503 | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 8.48500 | 53.63229 | 8.48500 | 53.62011 | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 9.13000 | 48.96936 | 9.13000 | 48.95742 | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 9.09000 | 46.98400 | 9.09000 | 46.97259 | | | 0.00 | 0 | 0 |
| Total R346C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R346C | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 9.05000 | 45.09640 | 9.05000 | 45.08549 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R348C On 21/12/2025 Spot Bond | | | 9.01000 | 43.30123 | 9.01000 | 43.29081 | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 8.97000 | 41.59347 | 8.97000 | 41.58350 | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 8.93000 | 39.96839 | 8.93000 | 39.95885 | | | 0.00 | 0 | 0 |
| Total R350C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R350C | | | | | | | | | 0.00 | 0 | 0 |
| R351C On 21/06/2027 Spot Bond | | | 8.89000 | 38.42154 | 8.89000 | 38.41241 | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 8.85000 | 36.94874 | 8.85000 | 36.94000 | | | 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 | 102.11294 | | | 0.00 | 0 | 0 |
| Total RCSB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB03 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.47584 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.88057 | | | 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 | 100.29515 | | | 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 | 62.16363 | 100.00000 | 62.01304 | | | 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 | 37.86881 | 100.00000 | 37.77607 | | | 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 | 56.38143 | 100.00000 | 56.24485 | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|--------------------|
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 83.82329 | 100.00000 | 83.63660 | | | 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 | 34.14031 | 100.00000 | 34.05670 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RDF011 On 04/09/2017 Spot Bond | | | 100.00000 | 42.44681 | 100.00000 | 42.33370 | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | 0.00 | 0 | 0 |
| RDF021 On 04/12/2020 Spot Bond | | | 100.00000 | 10.13654 | 100.00000 | 10.10718 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF031 On 04/04/2018 Spot Bond | | | 100.00000 | 29.30996 | 100.00000 | 29.23186 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |
| RDF041 On 04/10/2018 Spot Bond | | | 100.00000 | 21.24614 | 100.00000 | 21.18953 | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | 0.00 | 0 | 0 |
| RDF051 On 04/12/2019 Spot Bond | | | 100.00000 | 13.22141 | 100.00000 | 13.18618 | | 100,000,000,000,000.00 | 1,000,000,000 | 0 | |
| Total RDF05U SPOT | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 0 | |
| Total For RDF05U | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 0 | |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19407 | | | 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 | 100.91639 | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.64310 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.97625 | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 27/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.24744 | | | 0.00 | 0 | 0 |
| Total RDFC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC25 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFC2 On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.74399 | | | | 0.00 | 0 | 0 |
| Total RDFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43819 | | | | 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 | 99.95642 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.43726 | | | | 0.00 | 0 | 0 |
| Total RDFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.41484 | | | | 0.00 | 0 | 0 |
| Total RDFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44589 | | | | 0.00 | 0 | 0 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.73494 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 20/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48652 | | | | 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 | 100.68783 | | | | 0.00 | 0 | 0 |
| Total REBC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC03 | | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24435 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.47956 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01U On 02/03/2018 Spot Bond | | | 100.00000 | 28.31862 | 100.00000 | 28.25002 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RES02 On 02/03/2019 Spot Bond | | | 100.00000 | 16.35735 | 100.00000 | 16.31773 | | | | 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 | 11.49167 | 100.00000 | 11.46383 | | | | 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 | 9.58249 | 100.00000 | 9.55928 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42087 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.16952 | | | | 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 | 100.35602 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For RES24 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70838 | | | | 0.00 | 0 | 0 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES27 | | | | | | | | | | 0.00 | 0 | 0 |
| RES29 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64179 | | | | 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 | 100.35010 | | | | 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 | 101.72934 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For RES32 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| RMBI0€ 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 | 90.50947 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.80739 | | | | 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 | 85.11731 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 106.33881 | 12.35000 | 106.30381 | | | | 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 | 17.26078 | 100.00000 | 17.21896 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 14.18329 | 100.00000 | 14.14930 | | | | 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 | 96.04222 | 100.00000 | 95.78947 | | | | 0.00 | 0 | 0 |
| Total RPP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP04U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP08U On 30/04/2020 Spot Bond | | | 100.00000 | 14.83229 | 100.00000 | 14.77813 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP09U On 21/11/2016 Spot Bond | | | 100.00000 | 88.11838 | 100.00000 | 87.91297 | | | | 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 | 101.71294 | | | | 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 | 61.76406 | | | | 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 | | | 10.13500 | 101.04319 | 10.13500 | 101.01590 | | | | 0.00 | 0 | 60,000,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 10.61000 | 94.72763 | 10.61000 | 94.70087 | | | | 0.00 | 0 | 190,000,000 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 190,000,000 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 190,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|--------------------|
| RW28 On 10/12/2028 Spot Bond | | | 11.10500 | 94.59605 | 11.10500 | 94.56812 | | | 0.00 | 0 | 130,000,000 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 130,000,000 |
| SBK12 On 24/11/2016 Spot Bond | | | 8.56000 | 101.71267 | 8.56000 | 101.68967 | | 124,976,000,000,000.00 | 14,600,000,000 | 7,300,000,000 | |
| Total SBK12 SPOT | | | | | | | | 14,976,000,000,000.00 | 14,600,000,000 | 7,300,000,000 | |
| Total For SBK12 | | | | | | | | 14,976,000,000,000.00 | 14,600,000,000 | 7,300,000,000 | |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | 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 | 101.02796 | | 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 | | | 9.89000 | 100.24017 | 9.89000 | 100.21374 | | 148,350,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| Total SBK14 SPOT | | | | | | | | 18,350,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| Total For SBK14 | | | | | | | | 18,350,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.74648 | | 0.00 | 0 | 0 | |
| Total SBK15 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK15 | | | | | | | | 0.00 | 0 | 0 | |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.56297 | | 0.00 | 0 | 100,000,000 | |
| Total SBK16 SPOT | | | | | | | | 0.00 | 0 | 100,000,000 | |
| Total For SBK16 | | | | | | | | 0.00 | 0 | 100,000,000 | |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.36608 | | 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 | 99.38882 | | 0.00 | 0 | 0 | |
| Total SBK18 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK18 | | | | | | | | 0.00 | 0 | 0 | |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49188 | | 0.00 | 0 | 0 | |
| Total SBK19 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK19 | | | | | | | | 0.00 | 0 | 0 | |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.70270 | | 0.00 | 0 | 10,000,000 | |
| Total SBK20 SPOT | | | | | | | | 0.00 | 0 | 10,000,000 | |
| Total For SBK20 | | | | | | | | 0.00 | 0 | 10,000,000 | |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.28351 | | 0.00 | 0 | 0 | |
| Total SBK21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK21 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.81367 | | | | 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 | | | 12.48000 | 96.98806 | 12.48000 | 96.95616 | | | 4,992,000,000,000.00 | | 400,000,000 | 2,015,000,000 |
| Total SBK23 SPOT | | | | | | | | | 4,992,000,000,000.00 | | 400,000,000 | 2,015,000,000 |
| Total For SBK23 | | | | | | | | | 4,992,000,000,000.00 | | 400,000,000 | 2,015,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.25919 | | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.76975 | | | | 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 | | | 12.37500 | 101.45630 | 12.37500 | 101.42302 | | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK9 On 10/04/2018 Spot Bond | | | 9.94000 | 99.16805 | 9.94000 | 99.14177 | | | | 0.00 | 0 | 2,650,000,000 |
| Total SBK9 SPOT | | | | | | | | | | 0.00 | 0 | 2,650,000,000 |
| Total For SBK9 | | | | | | | | | | 0.00 | 0 | 2,650,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 9.19000 | 101.12538 | 9.19000 | 101.10070 | | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34704 | | | | 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 | 101.93689 | | | | 0.00 | 0 | 0 |
| Total SBN51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 8.74000 | 102.38686 | 8.74000 | 102.36306 | | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38262 | | | | 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 | 100.74206 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| SBS19 On 23/06/2021 Spot Bond | | | 10.07000 | 100.39702 | 10.07000 | 100.37008 | | | 0.00 | 0 | 2,754,000,000 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 2,754,000,000 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 2,754,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 11.02000 | 95.25821 | 11.02000 | 95.23045 | | | 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 | 100.94576 | | | 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 | 101.13024 | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25073 | | | 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 | | | 9.44000 | 99.25927 | 9.44000 | 99.23440 | | 14,160,000,000,000.00 | 1,500,000,000 | 1,780,000,000 | |
| Total SBS25 SPOT | | | | | | | | 14,160,000,000,000.00 | 1,500,000,000 | 1,780,000,000 | |
| Total For SBS25 | | | | | | | | 14,160,000,000,000.00 | 1,500,000,000 | 1,780,000,000 | |
| SBS26 On 28/02/2017 Spot Bond | | | 100.00000 | 57.42274 | 100.00000 | 57.29496 | | | 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 | | | 10.78000 | 100.06134 | 10.78000 | 100.03249 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25849 | | | 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 | | | 9.46000 | 98.27675 | 9.46000 | 98.25193 | | | 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 | | | 11.03000 | 83.79296 | 11.03000 | 83.76852 | | | 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 | 99.30538 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS31 On 27/06/2027 Spot Bond | | | 11.22000 | 91.33134 | 11.22000 | 91.30410 | | | | 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 | 99.84615 | | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02203 | | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 10.92000 | 98.19087 | 10.92000 | 98.16251 | | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33514 | | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.19879 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 9.70500 | 98.00675 | 9.70500 | 97.98124 | | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 10.96000 | 93.35365 | 10.96000 | 93.32628 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 11.80500 | 89.82756 | 11.80500 | 89.79925 | | | | 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 | | | 10.40500 | 93.53159 | 10.40500 | 93.50581 | | | | 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 | 100.76839 | | | | 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 | | | 10.52000 | 98.62312 | 10.52000 | 98.59564 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBS42 On 12/11/2025 Spot Bond | | | 11.20000 | 97.95780 | 11.20000 | 97.92879 | | | 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 | | | 11.37000 | 97.71536 | 11.37000 | 97.68599 | | | 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 | 100.86807 | | | 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 | 100.89229 | | | 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 | | | 10.39000 | 104.94309 | 10.39000 | 104.91390 | | | 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 | 100.91076 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBS9 On 07/07/2016 Spot Bond | | | 7.71000 | 105.37612 | 7.71000 | 105.35393 | | | 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 | | | 3.01000 | 116.74887 | 3.01000 | 272.62334 | | | 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 | | | 1.77000 | 138.21454 | 1.77000 | 139.49945 | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 85.89510 | 100.00000 | 85.68252 | | | 0.00 | 0 | 0 |
| Total SBSI12/R211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12/R211 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 3.35000 | 200.56765 | 3.35000 | 200.60286 | | | 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 | 39.65659 | 100.00000 | 39.56052 | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.48448 | | | | 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 | 81.23620 | 100.00000 | 81.05727 | | | | 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 | | | | 178.34745 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 2.45000 | 123.89285 | 2.45000 | 138.93389 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 101.40799 | 6.50000 | 101.39027 | | | | 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 | 100.46037 | | | | 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 | 100.69969 | | | | 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 | | | 9.29000 | 99.32277 | 9.29000 | 99.29814 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 99.83634 | 8.75000 | 99.81298 | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05/R203 | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23329 | | | 0.00 | 0 | 8,000,000 |
| Total SHS06 SPOT | | | | | | | | | 0.00 | 0 | 8,000,000 |
| Total For SHS06 | | | | | | | | | 0.00 | 0 | 8,000,000 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 86.38498 | 100.00000 | 86.18267 | | | 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 | 109.62500 | 10.00000 | 109.59600 | | | 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 | 100.19397 | | | 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 | 100.09071 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SHS16L On 29/06/2016 Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0 |
| Total SHS16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS16U | | | | | | | | | 0.00 | 0 | 0 |
| SHS17L On 30/09/2016 Spot Bond | | | 100.00000 | 97.87234 | 100.00000 | 97.61274 | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | 0.00 | 0 | 0 |
| SHS18L On 30/11/2016 Spot Bond | | | 100.00000 | 85.94211 | 100.00000 | 85.74589 | | | 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 | | | 9.39000 | 103.70937 | 9.39000 | 103.68352 | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.20512 | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.81456 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.80803 | | | | 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 | | | 10.53500 | 97.55440 | 10.53500 | 97.52704 | | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.80803 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.38465 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29 On 03/12/2018 Spot Bond | | | 100.00000 | 21.45910 | 100.00000 | 21.40712 | | | | 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 | | | 8.61000 | 103.50159 | 8.61000 | 103.47748 | | | | 0.00 | 0 | 1,140,000,000 |
| Total SLI2 SPOT | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| Total For SLI2 | | | | | | | | | | 0.00 | 0 | 1,140,000,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.99000 | 100.59718 | 9.99000 | 100.57024 | | | | 0.00 | 0 | 450,000,000 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| SNT01 On 15/09/2017 Spot Bond | | | 9.19000 | 101.12538 | 9.19000 | 101.10070 | | | | 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 | 101.86441 | | | | 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 | | | 11.58000 | 46.47927 | 11.58000 | 103.09044 | | | | 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 | 100.69956 | | | | 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 | 100.92330 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.68788 | | | | 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 | 100.70354 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52776 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.54355 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.17366 | | | | 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 | | | 8.49000 | 99.86063 | 8.49000 | 99.83745 | | | | 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 | 101.58670 | | | | 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 | | | 10.31000 | 94.49737 | 10.31000 | 94.47141 | | | | 0.00 | 0 | 4,000,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51758 | | | | 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 | 99.85330 | | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44538 | | | | 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 | | | 10.20500 | 88.70666 | 10.20500 | 88.68254 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| SSN001 On 31/03/2021 Spot Bond | | | 10.20500 | 88.70666 | 10.20500 | 88.68254 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN007 On 15/01/2020 Spot Bond | | | 9.89500 | 95.37413 | 9.89500 | 95.34883 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN008 On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02371 | | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN009 On 15/09/2017 Spot Bond | | | 8.67000 | 101.71709 | 8.67000 | 101.69363 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN011 On 31/01/2025 Spot Bond | | | 2.59000 | 118.80361 | 2.59000 | 119.21843 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN012 On 21/12/2018 Spot Bond | | | 9.61500 | 96.51003 | 9.61500 | 96.48527 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN015 On 26/08/2018 Spot Bond | | | 8.50000 | 100.60269 | 8.50000 | 100.59602 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN017 On 21/12/2026 Spot Bond | | | 11.14000 | 96.12394 | 11.14000 | 96.09547 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN018 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44380 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 28/02/2031 Spot Bond | | | 11.42500 | 70.99484 | 11.42500 | 70.97352 | | | | 0.00 | 0 | 420,000,000 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,000 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 420,000,000 |
| SSN024 On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51908 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN026 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51898 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN027 On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85575 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN028 On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.05170 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029 On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.40631 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN030 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70396 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN033 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09972 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN034 On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.48922 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN035 On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90007 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN036 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 |
| SSN037 On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.54584 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1286 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76085 | | | | 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 | 100.56578 | | | | 0.00 | 0 | 0 |
| Total SY1287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1287 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1291 On 17/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SY1291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1291 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| SY1297 On 19/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.41734 | | | 0.00 | 0 | 0 |
| Total SY1297 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1297 | | | | | | | | | 0.00 | 0 | 0 |
| SY1299 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.22424 | | | 0.00 | 0 | 0 |
| Total SY1299 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1299 | | | | | | | | | 0.00 | 0 | 0 |
| SY1303 On 20/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SY1303 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1303 | | | | | | | | | 0.00 | 0 | 0 |
| SY1304 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.53937 | | | 0.00 | 0 | 0 |
| Total SY1304 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1304 | | | | | | | | | 0.00 | 0 | 0 |
| SY1305 On 04/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.73165 | | | 0.00 | 0 | 0 |
| Total SY1305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1305 | | | | | | | | | 0.00 | 0 | 0 |
| SY1307 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.25980 | | | 0.00 | 0 | 0 |
| Total SY1307 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1307 | | | | | | | | | 0.00 | 0 | 0 |
| SY1308 On 16/09/2016 Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | 300,000,000,000,000.00 | 3,000,000,000 | 1,500,000,000 | |
| Total SY1308 SPOT | | | | | | | | 10,000,000,000,000.00 | 3,000,000,000 | 1,500,000,000 | |
| Total For SY1308 | | | | | | | | 10,000,000,000,000.00 | 3,000,000,000 | 1,500,000,000 | |
| SY1309 On 27/07/2016 Spot Bond | | | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | 0.00 | 0 | 0 | |
| Total SY1309 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SY1309 | | | | | | | | 0.00 | 0 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 10.07000 | 95.66051 | 10.07000 | 95.63483 | | 0.00 | 0 | 0 | |
| Total SZ25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SZ25 | | | | | | | | 0.00 | 0 | 0 | |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.69962 | | 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 | 100.72703 | | 0.00 | 0 | 0 | |
| Total T12A11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For T12A11 | | | | | | | | 0.00 | 0 | 0 | |
| T12A12 On 21/02/2048 Spot Bond | | | 10.12500 | 90.42010 | 10.12500 | 100.07142 | | 0.00 | 0 | 0 | |
| Total T12A12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For T12A12 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| T13A10 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69519 | | | | 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 | 100.72370 | | | | 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 | | | 10.02500 | 101.88425 | 10.02500 | 104.60281 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66819 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69519 | | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A14 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.72216 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 10.12500 | 102.32633 | 10.12500 | 102.27019 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.30710 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.03487 | | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.54010 | | | | 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 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.78589 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| TFS13€ On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.82522 | | | 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 | 100.81404 | | | 0.00 | 0 | 0 |
| Total TFS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS137 | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23798 | | | 0.00 | 0 | 400,000,000 |
| Total TFS138 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For TFS138 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TFS13€ On 27/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60620 | | | 0.00 | 0 | 2,488,651,800 |
| Total TFS139 SPOT | | | | | | | | | 0.00 | 0 | 2,488,651,800 |
| Total For TFS139 | | | | | | | | | 0.00 | 0 | 2,488,651,800 |
| TFS84 On 28/07/2016 Spot Bond | | | 7.81000 | 103.55233 | 7.81000 | 103.53035 | | 624,800,000,000.00 | | 80,000,000 | 20,000,000 |
| Total TFS84 SPOT | | | | | | | | 624,800,000,000.00 | | 80,000,000 | 20,000,000 |
| Total For TFS84 | | | | | | | | 624,800,000,000.00 | | 80,000,000 | 20,000,000 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.51894 | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.75670 | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.83000 | 103.34647 | 7.83000 | 103.32466 | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49977 | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.54333 | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.39000 | 92.51949 | 7.39000 | 103.13834 | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.49977 | | | 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 | 101.54333 | | | 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 | 92.73975 | 7.16000 | 103.04092 | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.62868 | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62171 | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.78884 | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76622 | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 102.44927 | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.37116 | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.49802 | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.55378 | | | 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 | 103.72995 | 8.73000 | 103.70561 | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.30537 | | | 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 | 101.54332 | | | | 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 | | | 9.66000 | 87.72598 | 9.66000 | 100.79340 | | | | 0.00 | 0 | 80,000,000 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.18245 | | | | 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 | 101.54332 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.63215 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.61300 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.60603 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.78535 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.77839 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.71747 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.32772 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.33466 | | | | 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 | 102.29993 | | | 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 | 100.69179 | | | 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 | 100.71137 | | | 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 | | | 10.07500 | 99.65548 | 10.07500 | 100.61982 | | | 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 | 100.69962 | | | 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 | 100.72703 | | | 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 | | | 9.98500 | 98.99906 | 9.98500 | 98.97256 | | | 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 | 100.69570 | | | 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 | 100.72703 | | | 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 | | | 10.09500 | 83.54981 | 10.09500 | 98.00095 | | | 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 | 100.76224 | | | 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 | 100.76224 | | | 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 | 100.76224 | | | | 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 | 100.76224 | | | | 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 | 100.82479 | | | | 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 | 100.82479 | | | | 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 | 100.82479 | | | | 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 | 100.82401 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07806 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.07806 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.22955 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.07339 | | | | 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 | 100.68161 | | | | 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 | 100.69884 | | | | 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 | 100.72695 | | | 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 | | | 10.22500 | 97.76648 | 10.22500 | 100.06239 | | | 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 | 100.68239 | | | 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 | 100.69963 | | | 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 | 100.73086 | | | 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 | | | 10.11500 | 100.53085 | 10.11500 | 101.55796 | | | 0.00 | 0 | 140,000,000 |
| Total TH13A8 SPOT | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For TH13A8 | | | | | | | | | 0.00 | 0 | 140,000,000 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66819 | | | 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 | 100.76214 | | | 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 | 100.76292 | | | 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 | 100.76448 | | | 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 | 0.00000 | 100.74910 | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81684 | | | 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 | 100.82309 | | | | 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 | 100.80289 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81823 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07387 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07387 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.06993 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.05855 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1(On 18/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.54507 | | | | 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 | 6.77699 | 101.06155 | 6.76023 | | | | 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 | 95.21926 | 100.00000 | 94.97635 | | | | 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 | 101.56211 | | | | 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 | 101.53636 | | | | 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 | 101.54507 | | | | 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 | 101.53636 | | | | 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 | 101.63217 | | | | 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 | 101.63217 | | | | 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 | 101.63217 | | | | 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 | 101.77145 | | | | 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 | 101.80626 | | | | 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 | 101.76275 | | | 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 | 102.45799 | | | 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 | 102.50137 | | | 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 | 102.48402 | | | 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 | | | 10.19500 | 89.58804 | 10.19500 | 89.47957 | | | 0.00 | 0 | 10,160,000,000 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 10,160,000,000 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 10,160,000,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 14.93325 | 100.00000 | 14.90500 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | 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 | | | 8.67000 | 101.71045 | 8.67000 | 101.68698 | | 6,948,138,000.00 | | 801,400 | 38,211,205,400 |
| Total TN17 SPOT | | | | | | | | 6,948,138,000.00 | | 801,400 | 38,211,205,400 |
| Total For TN17 | | | | | | | | 6,948,138,000.00 | | 801,400 | 38,211,205,400 |
| TN20 On 17/09/2020 Spot Bond | | | 10.00500 | 104.41158 | 10.00500 | 104.38388 | | | 0.00 | 0 | 49,871,924,304 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 49,871,924,304 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 49,871,924,304 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 4.16707 | 100.00000 | 4.15687 | | | 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 | | | 10.60000 | 102.35862 | 10.60000 | 102.32991 | | | 0.00 | 0 | 4,968,800,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 4,968,800,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 4,968,800,000 |
| TN25 On 19/08/2025 Spot Bond | | | 11.15000 | 93.88773 | 11.15000 | 93.85974 | | | 0.00 | 0 | 24,900,000,000 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 24,900,000,000 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 24,900,000,000 |
| TN27 On 14/11/2027 Spot Bond | | | 11.14500 | 86.63369 | 11.14500 | 86.60816 | | | 0.00 | 0 | 10,000,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TN30 On 09/10/2030 Spot Bond | | | 11.63500 | 94.26861 | 11.63500 | 94.23948 | | | | 0.00 | 0 | 1,800,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| TN40 On 09/10/2040 Spot Bond | | | 11.91000 | 92.98222 | 11.91000 | 92.95283 | | | | 0.00 | 0 | 1,300,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.53565 | | | | 0.00 | 0 | 45,883,700 |
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 45,883,700 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 45,883,700 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.02373 | | | | 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 | 100.88667 | | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.16925 | | | | 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 | 100.88763 | | | | 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 | 100.90710 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.93627 | | | | 0.00 | 0 | 0 |
| Total TORQ9 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 TORQ9 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 109.62500 | 10.00000 | 109.59600 | | | | 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 | 101.82385 | | | | 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 | 101.81761 | | | | 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 | 101.54058 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.53199 | | | | 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 | | | 10.13500 | 98.37374 | 10.13500 | 98.34731 | | | | 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 | 99.77894 | 10.00000 | 99.75134 | | | | 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 | 99.78444 | 9.75000 | 99.75753 | | | | 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 | 9.78881 | 100.00000 | 9.76273 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.16490 | | | | 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 | 100.17250 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 10.37500 | 97.73112 | 10.37500 | 97.70411 | | | | 0.00 | 0 | 30,000,000 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |

| 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 TRA2A3 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| TRA2B On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18465 | | | | 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 | 100.20888 | | | | 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 | 100.26450 | | | | 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 | 100.16137 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.16983 | | | | 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 | 7.85036 | 100.00000 | 7.83134 | | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4 On 14/06/2024 Spot Bond | | | 100.00000 | 8.35965 | 100.00000 | 8.33940 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.17452 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 8.66522 | 100.00000 | 8.64423 | | | | 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 | 100.17546 | | | | 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 | 8.91987 | 100.00000 | 8.89826 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.20171 | | | | 0.00 | 0 | 0 |
| Total TRAD1 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 TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 12.02655 | 100.00000 | 11.99742 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.25952 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2024 Spot Bond | | | 100.00000 | 15.43881 | 100.00000 | 15.40140 | | | | 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 | 16.30838 | 100.00000 | 16.26887 | | | | 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 | 2.56070 | 100.00000 | 2.55449 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 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 |
| TSP19 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.87935 | | | | 0.00 | 0 | 0 |
| Total TSP195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP195 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.30701 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.80244 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.51741 | | | | 0.00 | 0 | 0 |
| Total TSP198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP198 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.83842 | | | | 0.00 | 0 | 0 |
| Total TSP199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP199 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP20 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.51933 | | | | 0.00 | 0 | 0 |
| Total TSP200 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 TSP200 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP201 On 04/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.08287 | | | | 0.00 | 0 | 0 |
| Total TSP201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP201 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.01701 | | | | 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 | 94.73789 | | | | 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 | 98.46058 | | | | 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 | 94.23046 | | | | 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 | 94.07771 | | | | 0.00 | 0 | 0 |
| Total TSP206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP206 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP207 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.02341 | | | | 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 | 96.92082 | | | | 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 | 92.71993 | | | | 0.00 | 0 | 0 |
| Total TSP209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP209 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP210 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.39027 | | | | 0.00 | 0 | 0 |
| Total TSP210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP210 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP211 On 08/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.09750 | | | | 0.00 | 0 | 0 |
| Total TSP211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP211 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 17.06205 | 100.00000 | 17.02071 | | | | 0.00 | 0 | 0 |
| Total TTO01U 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 TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07231 | | | | 0.00 | 0 | 0 |
| Total TWC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC148 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45854 | | | | 0.00 | 0 | 0 |
| Total TWC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC162 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.60583 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC165 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 12/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.50753 | | | | 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 | 101.47641 | | | | 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 | 101.50655 | | | | 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 | 101.32068 | | | | 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 | 101.04921 | | | | 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 | 100.89753 | | | | 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 | 100.85567 | | | | 0.00 | 0 | 0 |
| Total TWC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC174 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 19/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.61973 | | | | 0.00 | 0 | 0 |
| Total TWC175 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 TWC175 | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 23/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59851 | | | 0.00 | 0 | 0 |
| Total TWC176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC176 | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59836 | | | 0.00 | 0 | 0 |
| Total TWC177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC177 | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55619 | | | 0.00 | 0 | 0 |
| Total TWC179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC179 | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 27/06/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45706 | | | 0.00 | 0 | 0 |
| Total TWC180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC180 | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.47062 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total TWC181 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For TWC181 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| TWC18 On 10/10/2016 Spot Bond | | | 100.00000 | 80.12748 | 100.00000 | 76.68067 | | | 0.00 | 0 | 0 |
| Total TWC182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC182 | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 12/10/2016 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TWC183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC183 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.47586 | | | 0.00 | 0 | 0 |
| Total TWCJ26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ26 | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57589 | | | 0.00 | 0 | 0 |
| Total TWCJ27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ27 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37065 | | | 0.00 | 0 | 0 |
| Total TWCM26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM26 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.54164 | | | 0.00 | 0 | 0 |
| Total TWCM27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM27 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 10.03500 | 105.66772 | 10.03500 | 105.63960 | | | 0.00 | 0 | 80,000,000 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |

| 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 UG21 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| UG26 On 09/03/2026 Spot Bond | | | 11.07000 | 104.59652 | 11.07000 | 104.56590 | | | | 0.00 | 0 | 60,000,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.76045 | 100.00000 | 7.74492 | | | | 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 | 8.64615 | 100.00000 | 8.62497 | | | | 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 | 8.96494 | 100.00000 | 8.94299 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 9.31686 | 100.00000 | 9.29404 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.89876 | 100.00000 | 8.86277 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.58482 | 100.00000 | 7.56964 | | | | 0.00 | 0 | 0 |
| Total VJB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.54940 | 100.00000 | 8.52847 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.74052 | 100.00000 | 8.71911 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 9.07319 | 100.00000 | 9.05097 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.67330 | 100.00000 | 8.63823 | | | | 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 | 101.08430 | | | | 0.00 | 0 | 0 |
| Total VKC14 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 VKC14 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC15 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.33047 | | | | 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 | 99.82129 | | | | 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 | 32.05352 | 100.00000 | 31.97501 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05365 | | | | 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 | 99.84080 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03850 | | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.32131 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.81140 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.29553 | 100.00000 | 7.28094 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.28640 | 100.00000 | 8.26611 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.17517 | 100.00000 | 10.15025 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 5.26186 | 100.00000 | 5.24898 | | | | 0.00 | 0 | 0 |
| Total VPA04U 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 VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.71963 | 100.00000 | 8.68437 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.11990 | 100.00000 | 7.10565 | | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.18966 | 100.00000 | 8.16960 | | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.39984 | 100.00000 | 10.37436 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 5.01818 | 100.00000 | 5.00589 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.44270 | 100.00000 | 8.40856 | | | | 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 | 0.00078 | 100.00000 | 0.00078 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 1.34000 | 251.30041 | 1.34000 | 251.22833 | | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 8.26000 | 101.25178 | 8.26000 | 101.22951 | | 581,883,960,000.00 | | 70,446,000 | 2,070,446,000 | |
| Total WSP2 SPOT | | | | | | | | 581,883,960,000.00 | | 70,446,000 | 2,070,446,000 | |
| Total For WSP2 | | | | | | | | 581,883,960,000.00 | | 70,446,000 | 2,070,446,000 | |
| WSP3 On 28/05/2019 Spot Bond | | | 8.74000 | 101.26011 | 8.74000 | 101.23657 | | | | 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 | | | 9.10000 | 100.27527 | 9.10000 | 100.25102 | | | | 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 | | | 9.35000 | 99.24129 | 9.35000 | 99.21664 | | | | 0.00 | 0 | 0 |
| Total WSP5 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 WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 8.13500 | 77.03691 | 8.13500 | 77.02022 | | | | 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 | 80.21978 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 66,416,558,735,125,000.00 | 116,763,901,800 | 085,418,631,520 |
| Total for SPOT : | | | | | | | | | | 66,416,558,735,125,000.00 | 116,763,901,800 | 085,418,631,520 |
| Total Futures | | | | | | | | | | 66,416,559,351,616,400.00 | 116,763,903,268 | 085,419,381,660 |
| Total Options | | | | | | | | | | 0.00 | 0 | 64,115 |
| Grand Total: | | | | | | | | | | 66,416,559,351,616,400.00 | 116,763,903,268 | 085,419,445,775 |